

FIG. 1

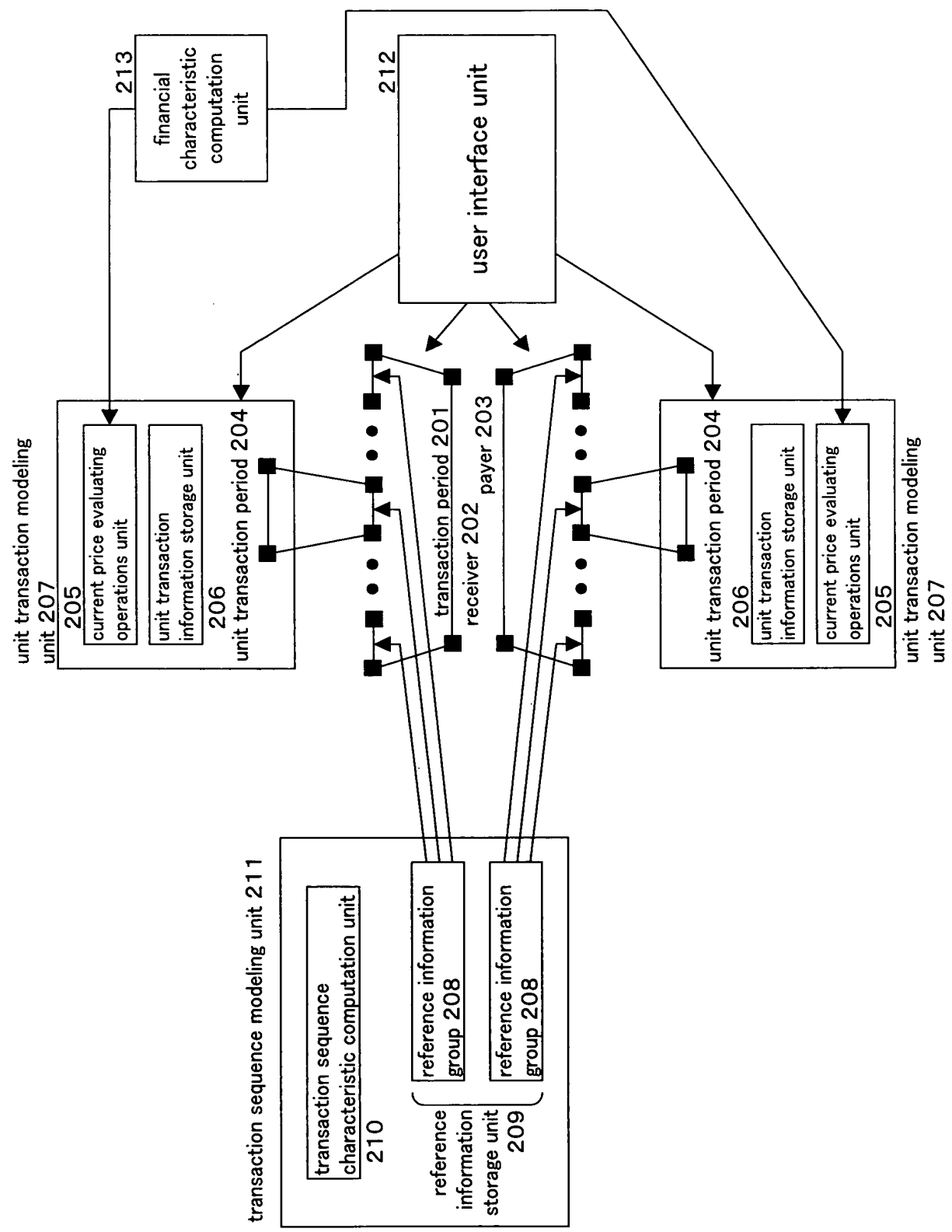


FIG. 2

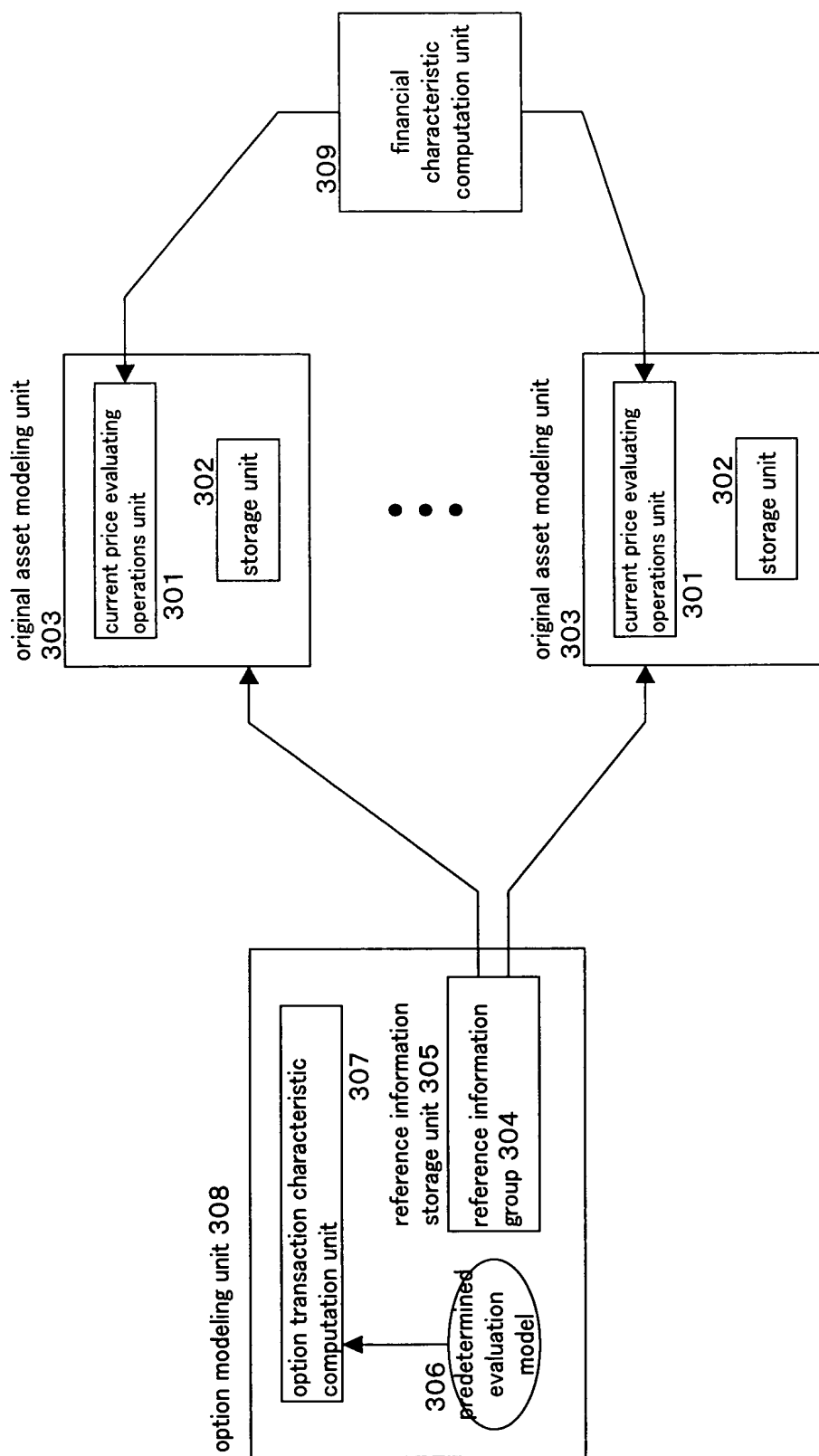


FIG. 3

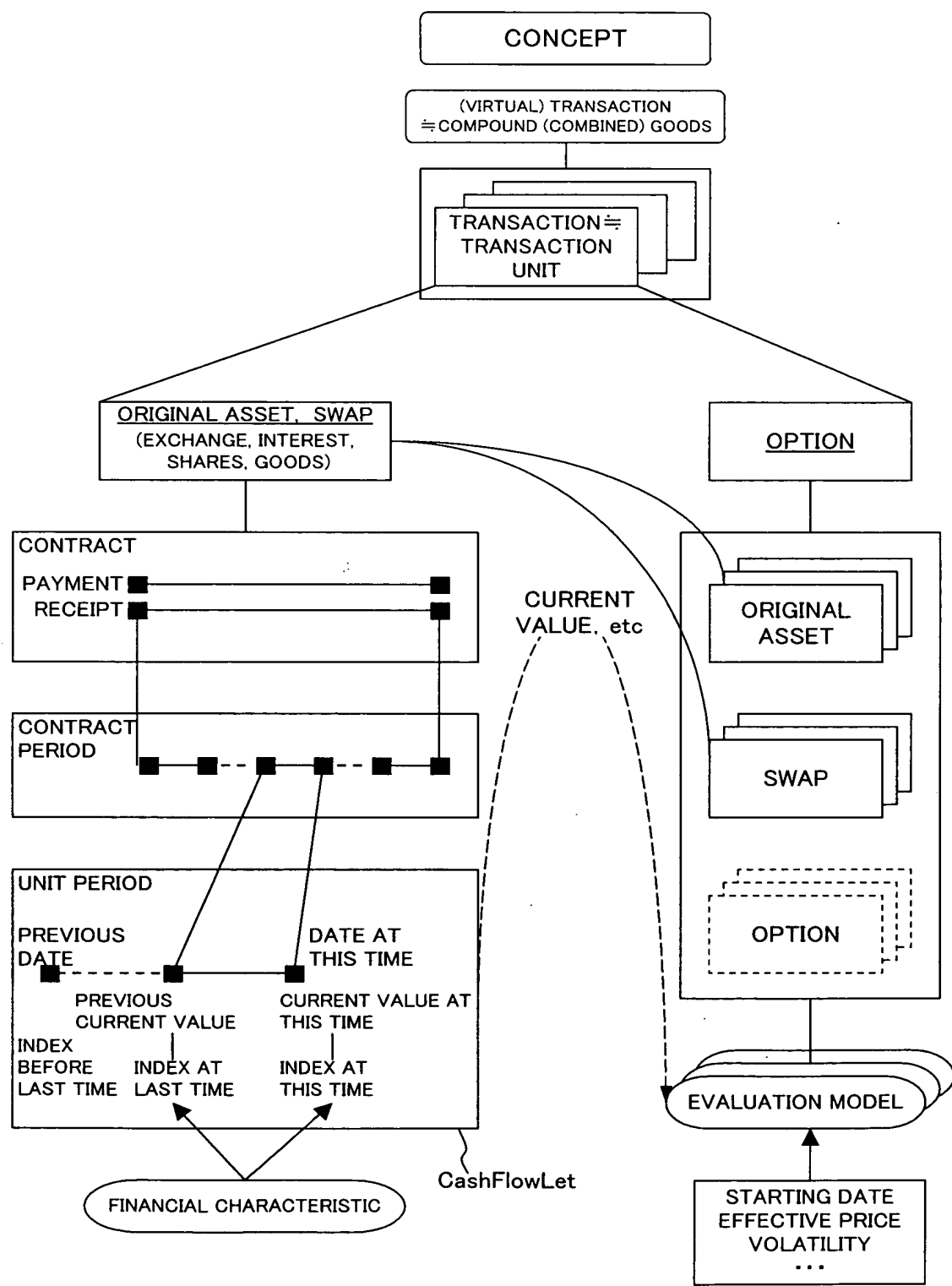


FIG. 4

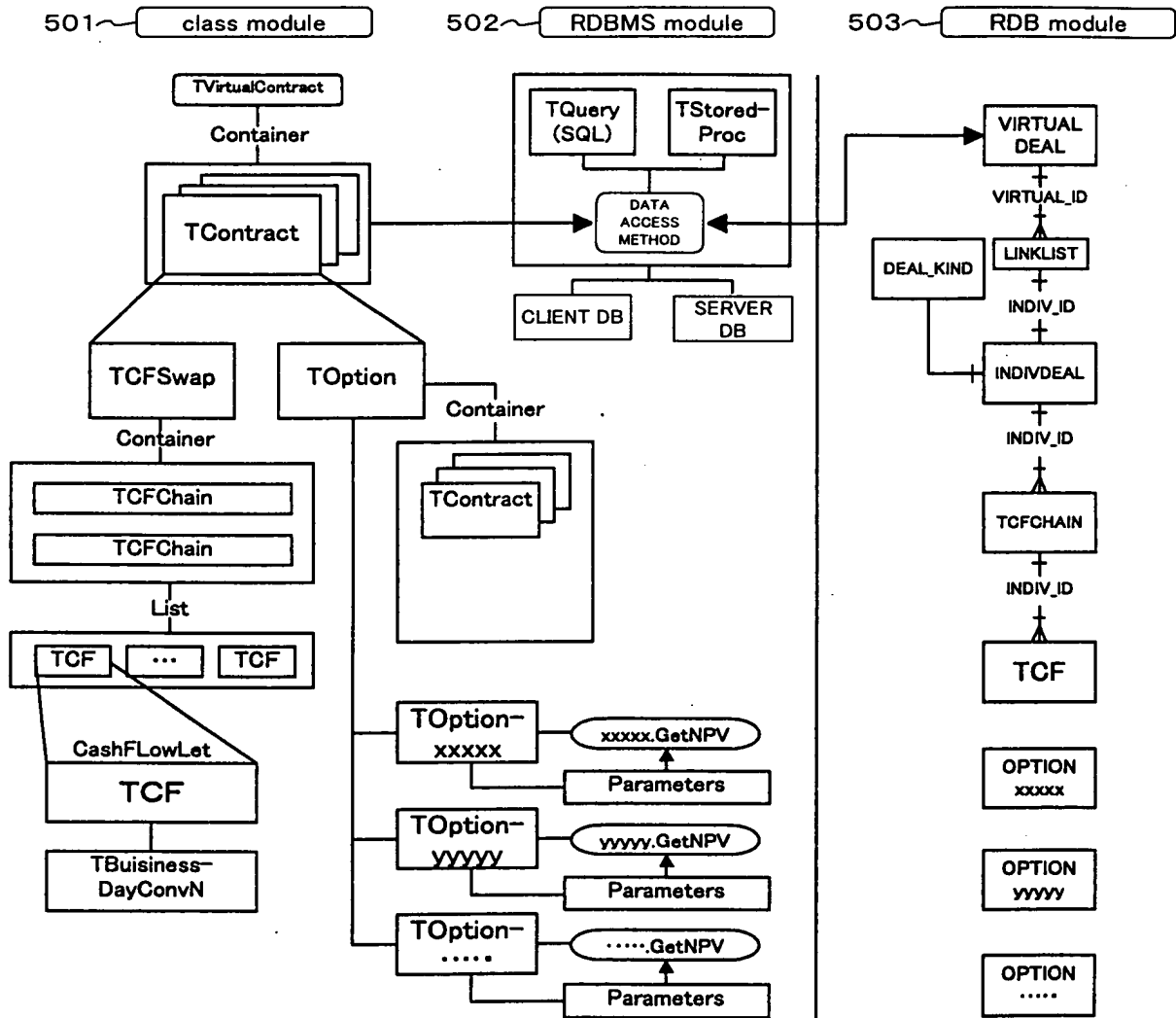


FIG. 5

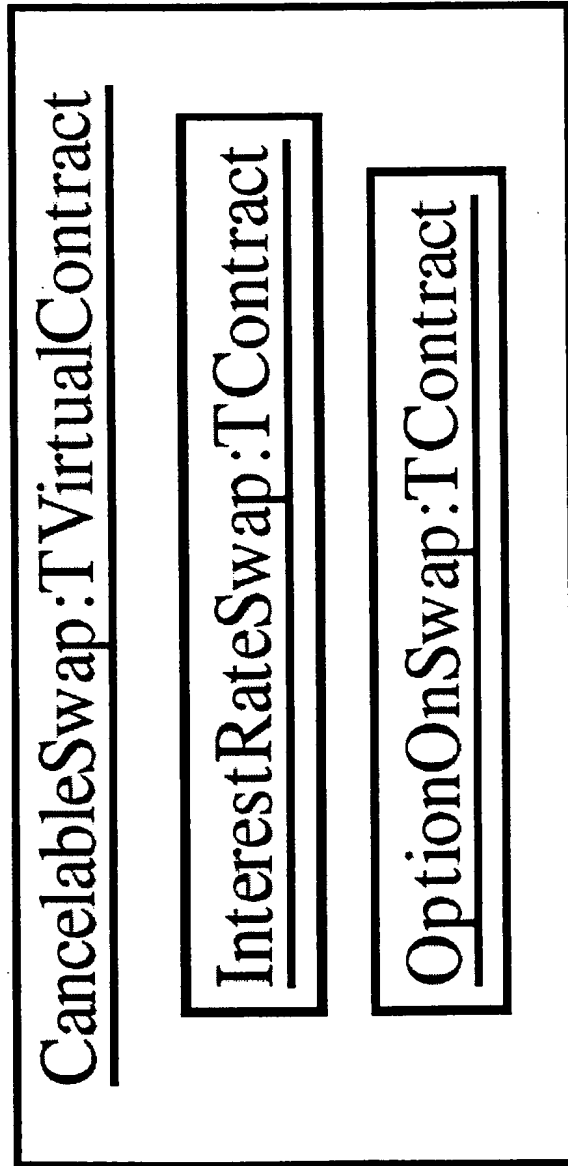


FIG. 6

InterestRateSwap:TContract

FIG. 7

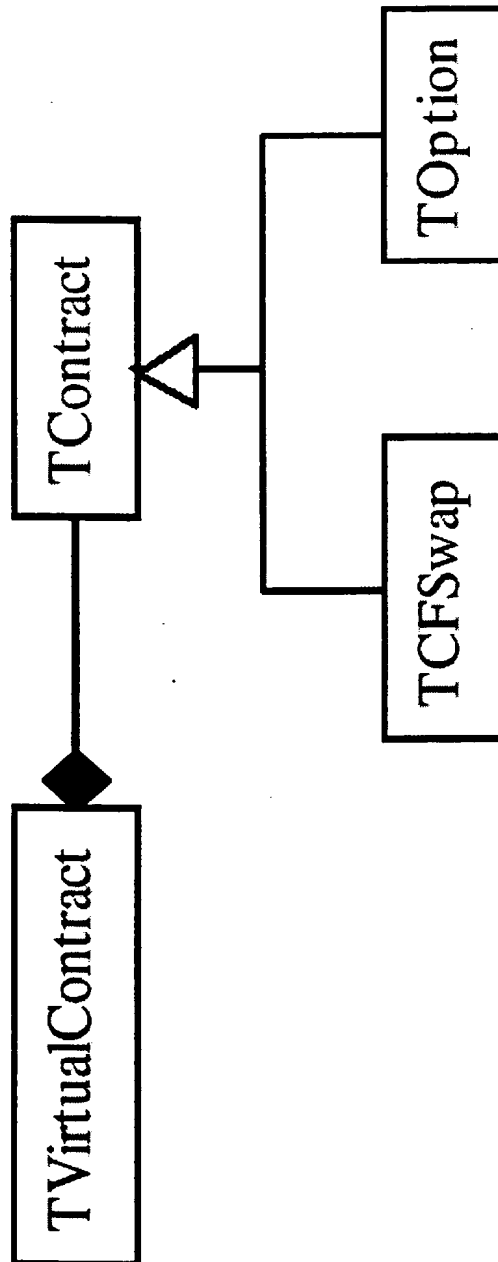


FIG. 8

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InterestRateSwap001

TRANSACTION TYPE: INTEREST

SWAP

CONTRACT WITH: ABC BANK

EFFECTIVE DATE: 19XX MONTH DAY

CONTRACT PERIOD: Y YEARS FROM
EFFECTIVE DATE

AGREED RATE: z%

NOTIONAL PRINCIPAL: 1 BILLION YEN

InterestRateSwap002

TRANSACTION TYPE: INTEREST

SWAP

CONTRACT WITH: DEF BANK

EFFECTIVE DATE: 19XX MONTH DAY

CONTRACT PERIOD: Y YEARS FROM
EFFECTIVE DATE

AGREED RATE: z%

NOTIONAL PRINCIPAL: 2 BILLION YEN

FIG. 9

00520" 4E9B460

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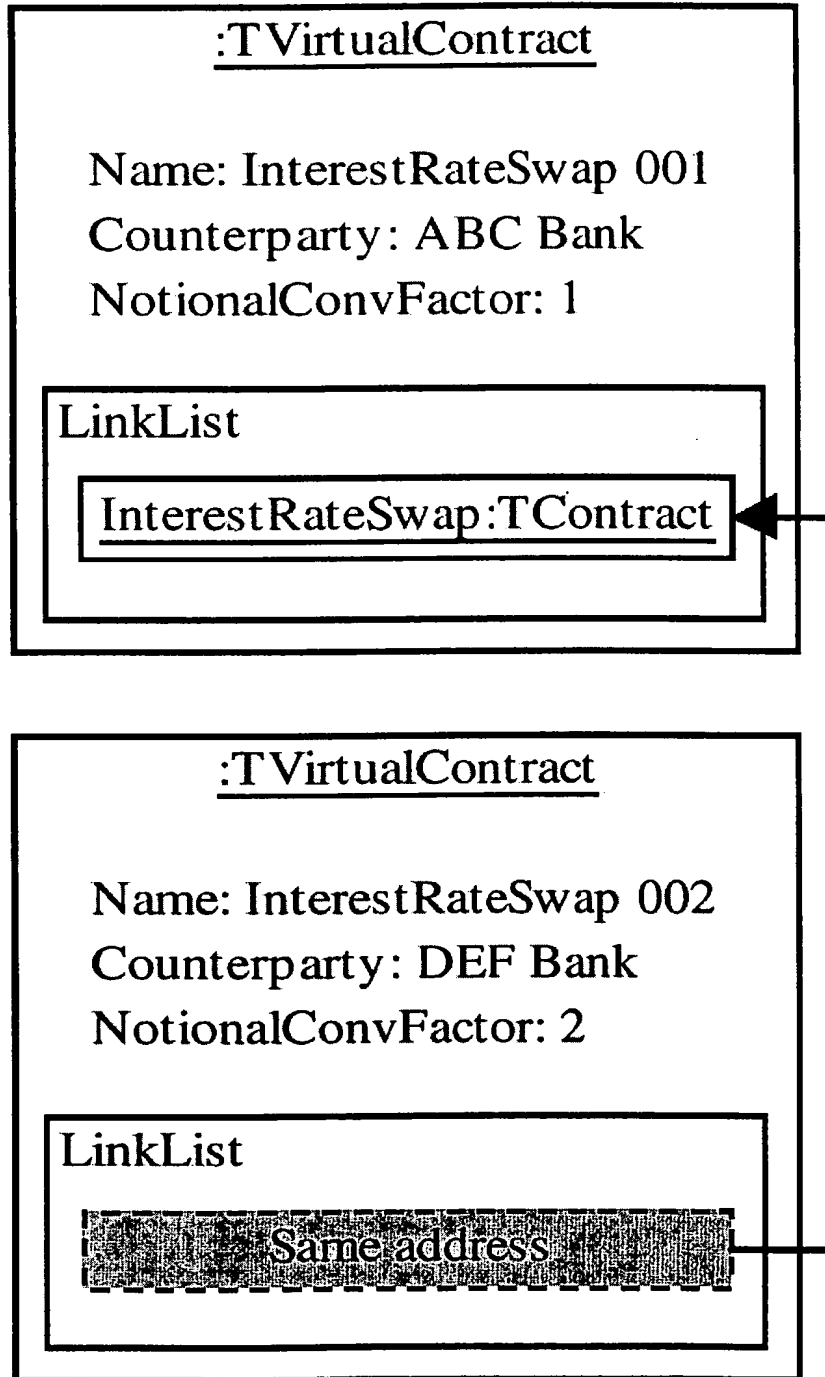


FIG. 10

005220 14292450

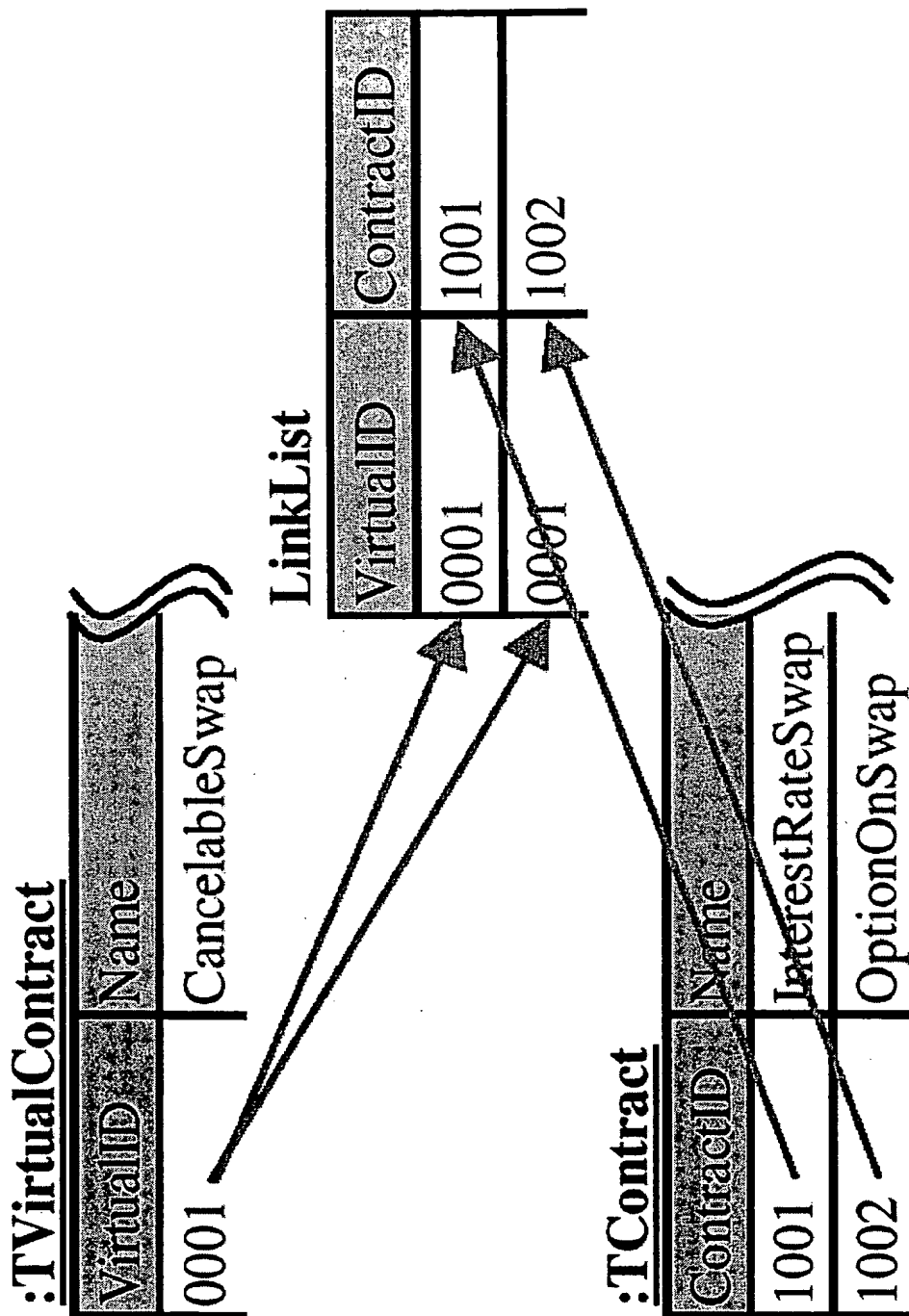


FIG. 11

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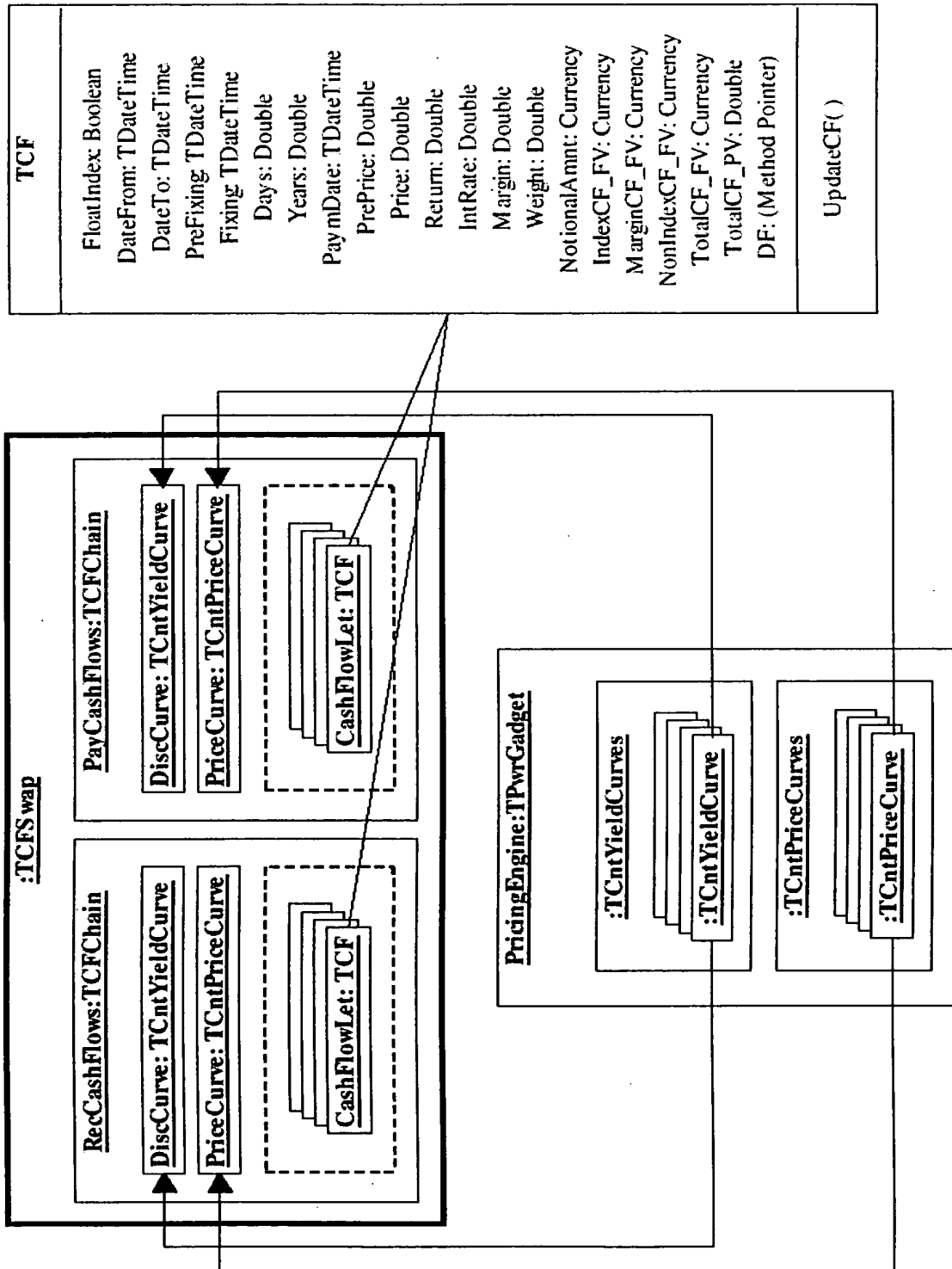
VIRTUALDEAL		
<i>FIELD NAME</i>	<i>TYPE</i>	<i>REMARKS</i>
VIRTUAL_ID	INTEGER	VIRTUAL TRANSACTION INSTANCE IDENTIFICATION CODE (AUTOMATIC GENERATION)
FREE_ID1	VARCHAR	USER DEFINITION ID USE RECOMMENDED AS TRANSACTION IDENTIFICATION CODE
FREE_ID2	VARCHAR	USER DEFINITION ID USE RECOMMENDED AS TRANSACTION CLASSIFICATION CODE
FLDR1_NAME	VARCHAR	TRANSACTION STORAGE PARENT FOLDER NAME
FLDR2_NAME	VARCHAR	TRANSACTION STORAGE CHILD FOLDER NAME
FREE_NAME	VARCHAR	USER DEFINITION NAME USE RECOMMENDED AS NAME FOR INDIVIDUAL TRANSACTION
REGISTDATE	DATE	ENTRY DATE AND TIME (AUTOMATIC GENERATION)
CTRPTY_ID	VARCHAR	TRANSACTION PARTY ID

INDIVDEAL		
<i>FIELD NAME</i>	<i>TYPE</i>	<i>REMARKS</i>
INDIV_ID	INTEGER	ENTITY TRANSACTION INSTANCE IDENTIFICATION CODE (AUTOMATIC GENERATION)
KIND	VARCHAR	TRANSACTION TYPE NAME

DEAL KIND		
<i>FIELD NAME</i>	<i>TYPE</i>	<i>REMARKS</i>
KIND	VARCHAR	TRANSACTION TYPE NAME
TYPE	CHAR	CLASS IDENTIFICATION CODE IN CLASS LIBRARY

LINKLIST		
<i>FIELD NAME</i>	<i>TYPE</i>	<i>REMARKS</i>
VIRTUAL_ID	INTEGER	VIRTUAL TRANSACTION INSTANCE IDENTIFICATION CODE (AUTOMATIC GENERATION)
INDIV_ID	INTEGER	ENTITY TRANSACTION INSTANCE IDENTIFICATION CODE (AUTOMATIC GENERATION)

FIG. 12



ATTRIBUTE	EXPLANATION
PaymCenters	HOLIDAY EXCLUSION CITY LIST FOR RECEIPT/PAYMENT DATE
FixCenters	HOLIDAY EXCLUSION CITY LIST FOR PRICE SETTLEMENT DATE
EDate	EFFECTIVE DATE
TDate	MATURITY DATE
FDate	NEXT RECEIPT/PAYMENT DATE
BDConv	HOLIDAY EXCLUSION SYSTEM (Preceding / Following / Modified , ETC.)
EndEnd	END-OF-MONTH ROLL SPECIFICATION
AdjTDate	HOLIDAY EXCLUSION SPECIFICATION FOR MATURITY DATE
CFFrq	RECEIPT/PAYMENT FREQUENCY
ResetFrq	RESET FREQUENCY
FixingOffset	OFFSET DATE FOR PRICE SETTLEMENT DATE
FixingBasis	BASE FOR DETERMINING PRICE SETTLEMENT DATE
PayIn	BASE FOR DETERMINING RECEIPT/PAYMENT DATE
CFList	REFERENCE TO TCF INSTANCE LIST
AppliedUnit	UNIT OF APPLICABLE CURRENCY, SECURITIES, GOODS, ETC.
DiscCurve	DISCOUNT CURVE
PriceCurve	PRICE CURVE
IniPrincAmnt	INITIAL PRINCIPAL EXCHANGE AMOUNT
FinPrincAmnt	FINAL TERM PRINCIPAL EXCHANGE AMOUNT
VarNotional	SPECIFYING Variable Notional Principal
AddMargin	SPECIFYING MARGIN CARRY-OVER SYSTEM
NotionalAmnt	NOTIONAL PRINCIPAL AMOUNT
IndexType	INDEX TYPE (IntRate/Return/Price)
FloatIndex	VARIABLE/FIXED INDEX SECTION
IndexVal	INDEX VALUE
IndexUnit	INDEX UNIT (%/b.p./decimal)
DayCount	DAILY COMPUTATION SYSTEM (Bond / Act/360/ Act/Act, Act/365Fixed,EuroBond, ETC.)
Rounding	ROUNDING OFF/TRUNCATION SPECIFICATION
DecPlaces	ROUNDING OFF/TRUNCATION DIGIT SPECIFICATION

FIG. 14

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TCFCHAIN		
FIELD NAME	TYPE	REMARKS
TCFCHAIN_ID	INTEGER	TCFCHAIN INSTANCE IDENTIFICATION CODE
INDIV_ID	INTEGER	ENTITY TRANSACTION INSTANCE IDENTIFICATION CODE
SIDE_ID	CHAR	RECEIPT/PAYMENT SECTION CODE
EDATE	DATE	EffectiveDate
TDATE	DATE	TerminationDate
FDATE	DATE	FirstDate WHEN Stub IS SPECIFIED
BDCONV	SMALLINT	BusinessDayConvention IDENTIFICATION CODE
ENDEND	CHAR	EndRoll SPECIFICATION (LOGIC TYPE)
ADJTDATE	CHAR	TerminationDate AMENDMENT SPECIFICATION (LOGIC TYPE)
CFFRQ	SMALLINT	PaymentFrequency
RESETFRQ	SMALLINT	ResetFrequency
FIXINGOFFSET	INTEGER	NUMBER OF DAYS FOR Fixingdate
FIXINGBASIS	SMALLINT	ORIGINATING POINT OF Fixingdate
PAYIN	SMALLINT	Payment SYSTEM (Advance/Arrcar)
UNIT_CODE	VARCHAR	RECEIPT/PAYMENT CURRENCY
DISCCURVE	DATE	DISCOUNT CURVE, INSTANCE IDENTIFICATION CODE NOTE) USING DATE VALUE AS CODE
PRICECURVE	DATE	PRICE CURVE, INSTANCE IDENTIFICATION CODE NOTE) USING DATE VALUE AS CODE
INIPRINCAMNT	NUMERIC(15,2)	ACTUAL EXCHANGE PRINCIPAL (Initial)
FINPRINCAMNT	NUMERIC(15,2)	ACTUAL EXCHANGE PRINCIPAL (Final)
VARNOTIONAL	CHAR	VariableNotionalPrincipal SPECIFICATION (LOGIC TYPE)
ADDMARGIN	CHAR	MARGIN CARRY-OVER SPECIFICATION (LOGIC TYPE)
NOTIONALAMNT	NUMERIC(15,2)	NotionalAmount
INDEXTYPE	SMALLINT	INDEX TYPE RULE (Interest/Return/Price)
FLOATINDEX	CHAR	VARIABLE INDEX SPECIFICATION (LOGIC TYPE)
INDEXVAL	DOUBLE	INDEX VALUE (InterestRate,ReturnValue,Price)
INDEXUNIT	SMALLINT	INDEX UNIT (%/b.p./dec)
DAYCOUNT	SMALLINT	DayCountBasis (Act_365Fix/Act_Act/Act_360/30E_360/30_360)
ROUNDING	CHAR	ROUNDING OFF SPECIFICATION (LOGIC TYPE)
DECPLACES	SMALLINT	ROUNDING POSITION (NUMBER OF DIGITS OF DECIMAL POSITION)

FIG. 15

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ATTRIBUTE	EXPLANATION
FloatIndex	VARIABLE/FIXED INDEX SECTION
DateFrom	ACCOUNTING PERIOD STARTING DATE
DateTo	ACCOUNTING PERIOD ENDING DATE
PreFixing	PRIOR TERM VALUE SETTLEMENT DATE
Fixing	CURRENT TERM VALUE SETTLEMENT DATE
Days	NUMBER OF DAYS OF ACCOUNTING PERIOD
Years	NUMBER OF YEARS OF ACCOUNTING PERIOD
PaymDate	RECEIPT/PAYMENT DATE
PrePrice	PRIOR TERM PRICE INDEX
Price	CURRENT TERM PRICE INDEX
Return	EARNING RATE
IntRate	INTEREST VALUE
Margin	MARGIN VALUE
Weight	WEIGHT INDEX
NotionalAmnt	NOTIONAL PRINCIPAL AMOUNT
IndexCF_FV	RECEIPT/PAYMENT AMOUNT BASED ON INDEX
MarginCF_FV	RECEIPT/PAYMENT AMOUNT BASED ON MARGIN
NonIndexCF_FV	RECEIPT/PAYMENT AMOUNT INDEPENDENT OF INDEX
TotalCF_FV	TOTAL RECEIPT/PAYMENT AMOUNT
TotalCF_PV	CURRENT VALUE OF TOTAL RECEIPT/PAYMENT AMOUNT
DF	DISCOUNT FACTOR (METHOD POINTER TO GetFactor)

FIG. 16

FIG. 17

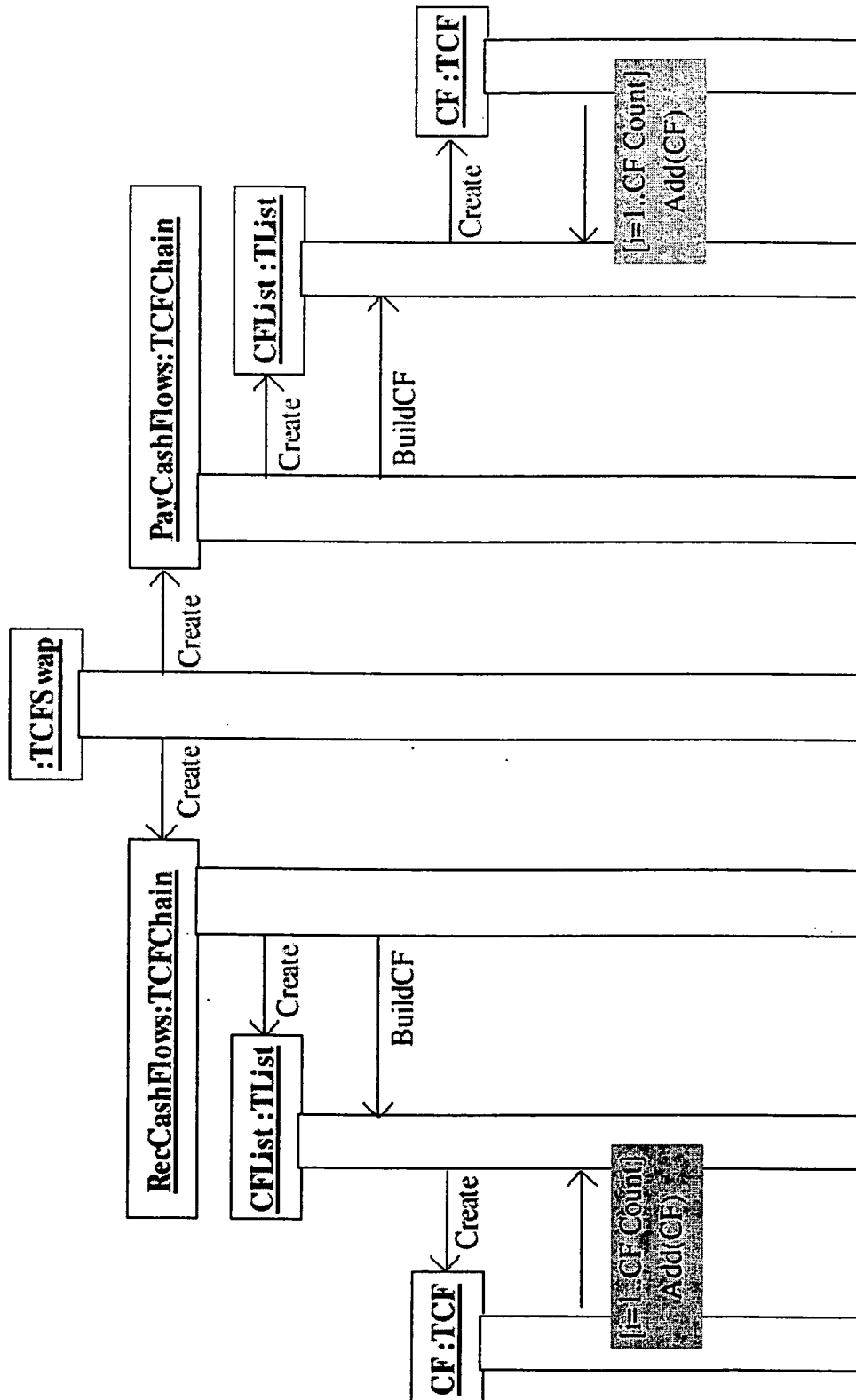


FIG. 18

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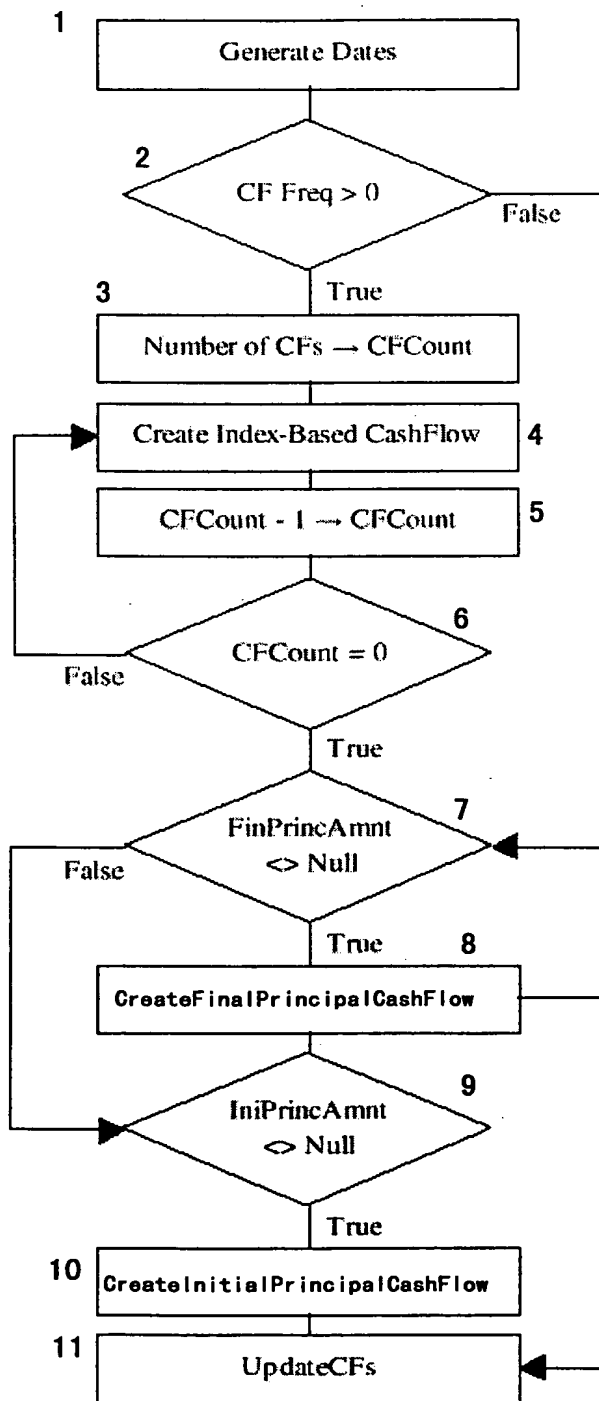


FIG. 19

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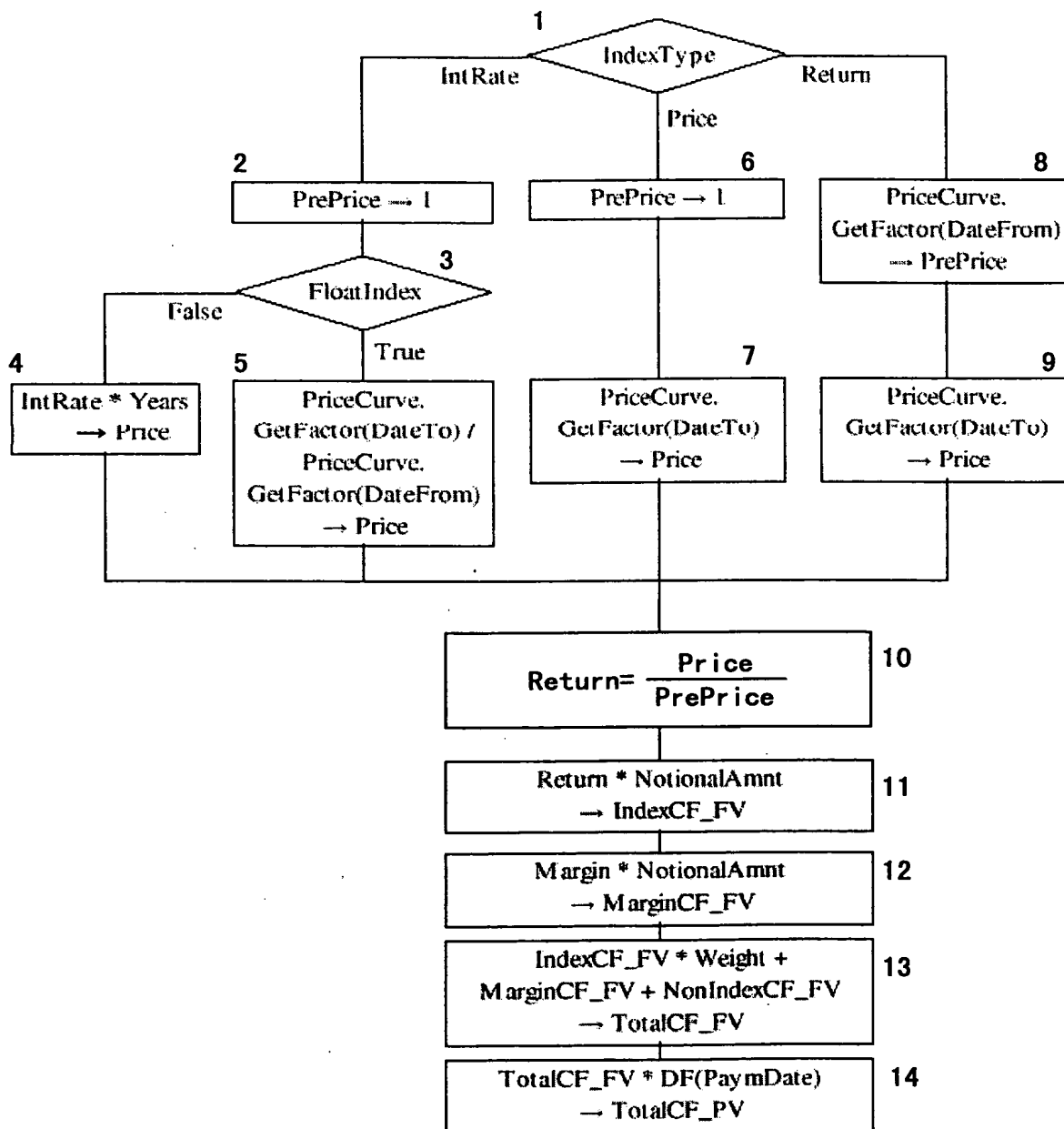


FIG. 20

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CLASSIFICATION NUMBER	TRANSACTION CASES
1	EXCHANGE, SHARES, GOODS SPOT/OUTRIGHT FORWARD
2	DISCOUNT BOND, SHARES, FORWARD GOODS
3	INTEREST SWAP, COUPON SWAP
4	INTEREST BOND, CASH LOAN, SHARES, FORWARD GOODS
OTHER	CURRENCY SWAP

FIG. 21

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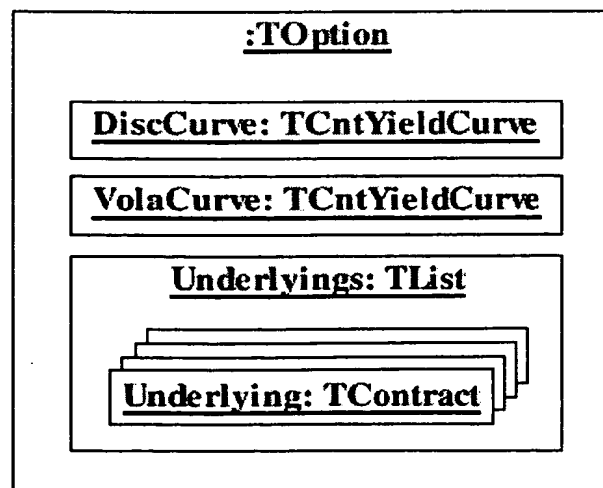
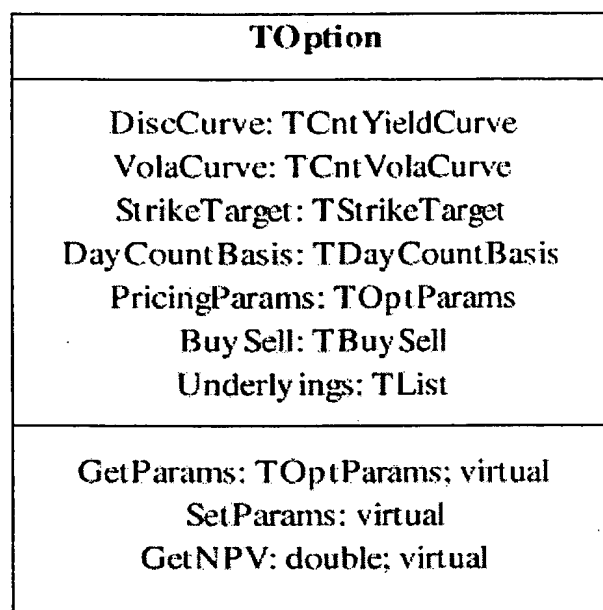


FIG. 22

ATTRIBUTE	EXPLANATION
DiscCurve	DISCOUNT CURVE
VolaCurve	VOLATILITY CURVE
StrikeTarget	STRIKE TARGET (ATTRIBUTE FOR SPECIFICATION OF VARIABLE PARAMETER OF ORIGINAL ASSET TO BE COMPARED WITH OPTION RIGHT EFFECTIVE PRICE)
DayCountBasis	DAILY ACCOUNTING SYSTEM
PricingParams	PARAMETER GROUP NECESSARY FOR PRICE EVALUATING METHOD
BuySell	BUY/SELL SECTION
Underlyings	CONTAINER FOR STORING ORIGINAL ASSET (LINK LIST)
METHOD	EXPLANATION
GetParams	OBTAINING PARAMETER GROUP FROM ATTRIBUTE PricingParams
SetParams	SETTING PARAMETER GROUP AT ATTRIBUTE PricingParams
GetNPV	PERFORMING PRICE EVALUATION (CURRENT PRICE EVALUATION)

FIG. 23

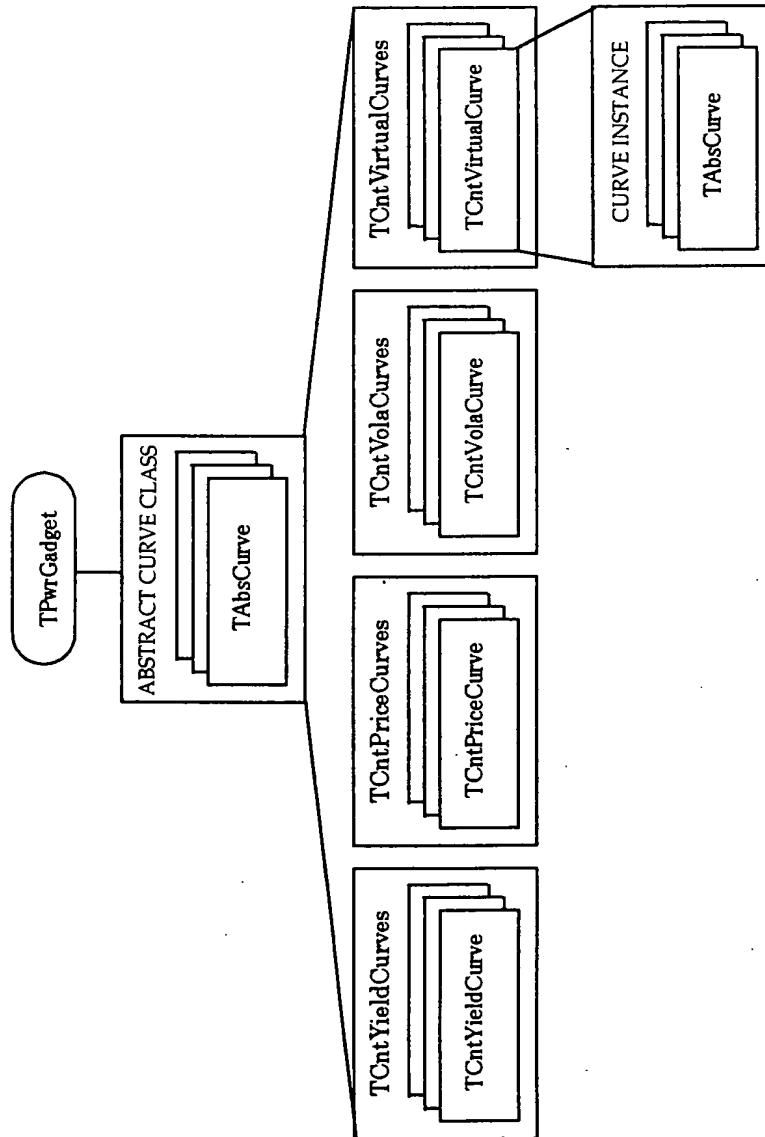


FIG. 24

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FIG. 25

STANLEY POTTER

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[illegible]

FIG. 26

GRAND CENTRAL		SWAP	
Label1 Label2		Label3	
A B C D E F G H I J K L M N O P Q R S T U V W X Y Z		A B C D E F G H I J K L M N O P Q R S T U V W X Y Z	
Commodity/Description		Commodity/Description	
Unit Price (10/10/10)		Unit Price (10/10/10)	
Principal Cash Flow		Principal Cash Flow	
Return Properties (1)		Return Properties (2)	
Risk Properties (1)		Risk Properties (2)	
Risk Properties (3)		Risk Properties (4)	
Risk Properties (5)		Risk Properties (6)	
Risk Properties (7)		Risk Properties (8)	
Risk Properties (9)		Risk Properties (10)	
Risk Properties (11)		Risk Properties (12)	
Risk Properties (13)		Risk Properties (14)	
Risk Properties (15)		Risk Properties (16)	
Risk Properties (17)		Risk Properties (18)	
Risk Properties (19)		Risk Properties (20)	
Risk Properties (21)		Risk Properties (22)	
Risk Properties (23)		Risk Properties (24)	
Risk Properties (25)		Risk Properties (26)	
Risk Properties (27)		Risk Properties (28)	
Risk Properties (29)		Risk Properties (30)	
Risk Properties (31)		Risk Properties (32)	
Risk Properties (33)		Risk Properties (34)	
Risk Properties (35)		Risk Properties (36)	
Risk Properties (37)		Risk Properties (38)	
Risk Properties (39)		Risk Properties (40)	
Risk Properties (41)		Risk Properties (42)	
Risk Properties (43)		Risk Properties (44)	
Risk Properties (45)		Risk Properties (46)	
Risk Properties (47)		Risk Properties (48)	
Risk Properties (49)		Risk Properties (50)	
Risk Properties (51)		Risk Properties (52)	
Risk Properties (53)		Risk Properties (54)	
Risk Properties (55)		Risk Properties (56)	
Risk Properties (57)		Risk Properties (58)	
Risk Properties (59)		Risk Properties (60)	
Risk Properties (61)		Risk Properties (62)	
Risk Properties (63)		Risk Properties (64)	
Risk Properties (65)		Risk Properties (66)	
Risk Properties (67)		Risk Properties (68)	
Risk Properties (69)		Risk Properties (70)	
Risk Properties (71)		Risk Properties (72)	
Risk Properties (73)		Risk Properties (74)	
Risk Properties (75)		Risk Properties (76)	
Risk Properties (77)		Risk Properties (78)	
Risk Properties (79)		Risk Properties (80)	
Risk Properties (81)		Risk Properties (82)	
Risk Properties (83)		Risk Properties (84)	
Risk Properties (85)		Risk Properties (86)	
Risk Properties (87)		Risk Properties (88)	
Risk Properties (89)		Risk Properties (90)	
Risk Properties (91)		Risk Properties (92)	
Risk Properties (93)		Risk Properties (94)	
Risk Properties (95)		Risk Properties (96)	
Risk Properties (97)		Risk Properties (98)	
Risk Properties (99)		Risk Properties (100)	

FIG. 27

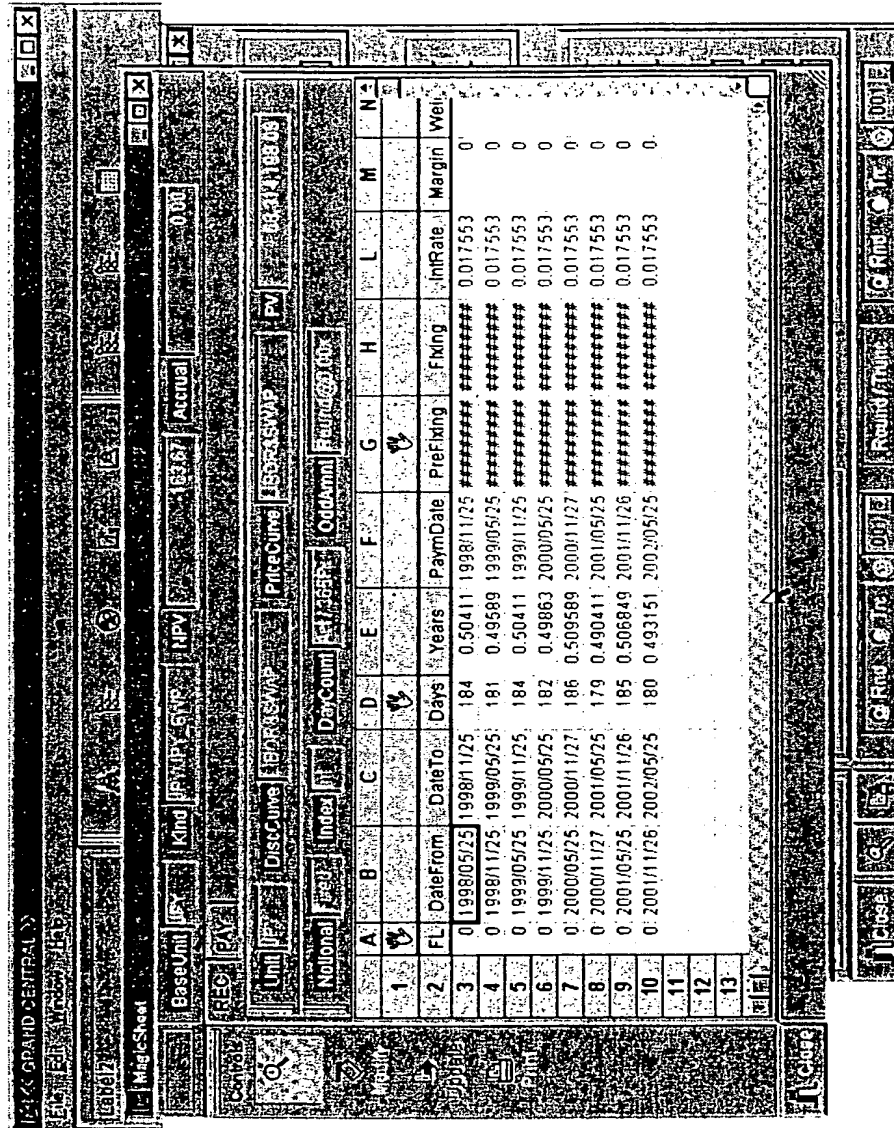
[illegible]

[illegible]

[illegible]

FIG. 30

[illegible]



	M	N	O	P	Q	R
Unit						
DiscCurve						
FV						
Notional						
Index						
DayCount						
AsOf						
OutArmt						
RoundOff						
Margin	Weight	NotionalAmt	IndexCF_FV	MarginCF_FV	NonIndexCF_FV	Tot
1						
2						
3	0	1,000,000,000.00	8,848,484.38	0.00	0.00	
4	0	1,000,000,000.00	8,704,215.62	0.00	0.00	
5	0	1,000,000,000.00	8,848,484.38	0.00	0.00	
6	0	1,000,000,000.00	8,752,305.21	0.00	0.00	
7	0	1,000,000,000.00	8,944,663.56	0.00	0.00	
8	0	1,000,000,000.00	8,608,036.44	0.00	0.00	
9	0	1,000,000,000.00	8,896,573.97	0.00	0.00	
10	0	1,000,000,000.00	8,656,136.03	0.00	0.00	
11						
12						
13						

Base Unit: 1000 PV: 133.37 Accrual: 0.00
 Rec PAV: Disc Curve: FBOBASVP Price Curve: FBOBASVP PV: 3832.18B.00
 Notional: Index: Day Count: As Of: Out Armt: Round Off:
 Margin Weight: Notional Amt: Index CF_FV: Margin CF_FV: Non Index CF_FV: Tot

Control Panel: Update Print Close

005220" 14292160

GRAND CENTRAL

BaseUnit [FV] [Knd] [PV] [PV] [BMP] [NPV] [Actual] [TMR]

REC [PAY] [DiscCure] [HUR] [WAP] [PiteCure] [HUR] [WAP] [FV] [FV]

National [FV] [Inde] [DayCount] [FV] [FV] [FV] [FV]

	Q	R	S	T	U
1					
2	MarginCF_FV	NonIndexCF_FV	TotalCF_FV	TotalCF_PV	DF
3	0.00	0.00	8,848,484.38	8,025,226	0.997771
4	0.00	0.00	8,704,215.62	8,654,856	0.994329
5	0.00	0.00	8,848,484.38	8,754,035	0.989326
6	0.00	0.00	8,752,305.21	8,602,918	0.982932
7	0.00	0.00	8,944,663.56	8,705,000	0.973206
8	0.00	0.00	8,608,036.44	8,277,685	0.961623
9	0.00	0.00	8,896,573.97	8,429,691	0.947521
10	0.00	0.00	8,656,126.03	8,064,788	0.931696
11					
12					
13					

Close

FIG. 34

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[illegible]

FIG. 35

[[<< QD&NO CENTRAL >>]]	
[[Label1]] [[Label2]]	
[[A]] [[B]] [[C]] [[D]] [[E]] [[F]] [[G]] [[H]] [[I]] [[J]] [[K]] [[L]] [[M]] [[N]] [[O]] [[P]] [[Q]] [[R]] [[S]] [[T]] [[U]] [[V]] [[W]] [[X]] [[Y]] [[Z]]	
[[Swap]]	
[[Commodity/Disclosure]]	
[[Rec(G)]] [[Pay(H)]]	
[[JPY]] [[LIBOR&SWAP]]	
[[Commodity]] [[Disclosure]]	
[[JPY]] [[LIBOR&SWAP]]	
[[Initial Pay(G)]] [[Final Pay(H)]]	
[[Initial Rec(G)]] [[Final Pay(H)]]	
[[Return Properties (I)]] [[Return Properties (J)]]	
[[Rec(G)]] [[Pay(H)]]	
[[National]] [[Fixed]] [[Var]]	
[[1,000,000,000.00]] [[JPY]]	
[[Int]] [[%chg]] [[Prx]]	
[[Nikkei Fwd]]	
[[30/360]] [[6M*]] [[N/A]]	
[[Round Amount]]	

FIG. 36

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GRAND CENTRAL >>

BaseUnit [JPY] Kind [EQU] NPV [2171] Actual [0.00]

Unit [JPY] DiscCurve [BANKSWAP] PriceCurve [Fixed] PV [2518.05311]

Notional [1000000] Index [LIBOR] DayCount [30/360] OddTerm [0.00]

	A	B	C	D	E	F	G	H	I	J
1	1	1	1	1	1	1	1	1	1	1
2	FL	DateFrom	DateTo	Days	Years	PaymDate	Prefixing	Fixing	PrePrice	Price
3	1	1998/05/25	1998/11/25	180	0.5	1998/11/25	1998/05/21	1998/11/23	15500	15400
4	1	1998/11/25	1999/05/25	180	0.5	1999/05/25	1999/11/23	1999/05/21	15400	15560
5	1	1999/05/25	1999/11/25	180	0.5	1999/11/25	1999/05/21	1999/11/23	15560	15675.63
6	1	1999/11/25	2000/05/25	180	0.5	2000/05/25	1999/11/23	2000/05/23	15675.63	15790
7	1	2000/05/25	2001/11/27	182	0.505656	2001/11/27	2000/05/23	2001/11/23	15790	15846.05
8	1	2001/11/27	2001/05/25	178	0.494444	2001/05/25	2001/11/23	2001/05/23	15846.05	15900
9	1	2001/05/25	2001/11/26	181	0.502778	2001/11/26	2001/05/23	2001/11/22	15900	15900
10	1	2001/11/26	2002/05/25	179	0.497222	2002/05/25	2001/11/22	2002/05/23	15900	15900
11										
12										
13										

Close

FIG. 37

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Microsoft Excel - [Book1] - Worksheet: Sheet1

Form: Bond Pricing

Base Unit: [PV] Kind: [FLYBY] NPV: [0.00] Accrual: [0.00]

REG: [FV]

Unit: [USD] Disc Curve: [LIBOR&SWP] Price Curve: [LIBOR&SWP] FV: [1,000,000.00]

Notional: [Fixed] Index: [In] Day Count: [30/360] Out Armt: [Round] Round: [0.00]

	L	M	O	P	Q	R
1						
2	InitRate	Margin	NotionalArmt	IndexCF_FV	MarginCF_FV	NonIndexCF_FV
3	0	0	0.00	0.00	0.00	1,000,000.00
4						
5						
6						
7						
8						
9						
10						
11						
12						
13						

Buttons: [Close] [Print] [F1] [F2] [F3] [F4] [F5] [F6] [F7] [F8] [F9] [F10] [F11] [F12] [F13] [F14] [F15] [F16] [F17] [F18] [F19] [F20] [F21] [F22] [F23] [F24] [F25] [F26] [F27] [F28] [F29] [F30] [F31] [F32] [F33] [F34] [F35] [F36] [F37] [F38] [F39] [F40] [F41] [F42] [F43] [F44] [F45] [F46] [F47] [F48] [F49] [F50] [F51] [F52] [F53] [F54] [F55] [F56] [F57] [F58] [F59] [F60] [F61] [F62] [F63] [F64] [F65] [F66] [F67] [F68] [F69] [F70] [F71] [F72] [F73] [F74] [F75] [F76] [F77] [F78] [F79] [F80] [F81] [F82] [F83] [F84] [F85] [F86] [F87] [F88] [F89] [F90] [F91] [F92] [F93] [F94] [F95] [F96] [F97] [F98] [F99] [F100]

FIG. 39

[illegible]

005220" T4292460

214 Road 50.11.18 11.18

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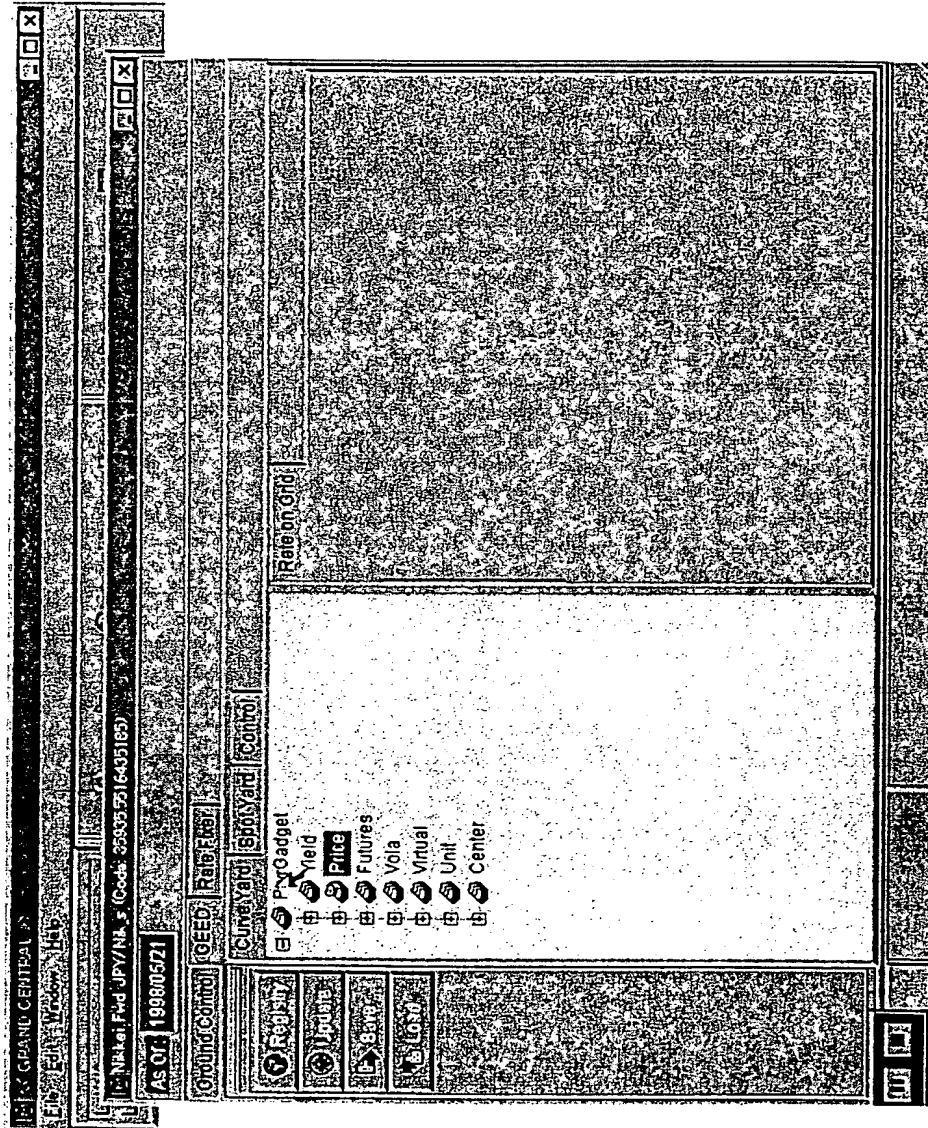


FIG. 41

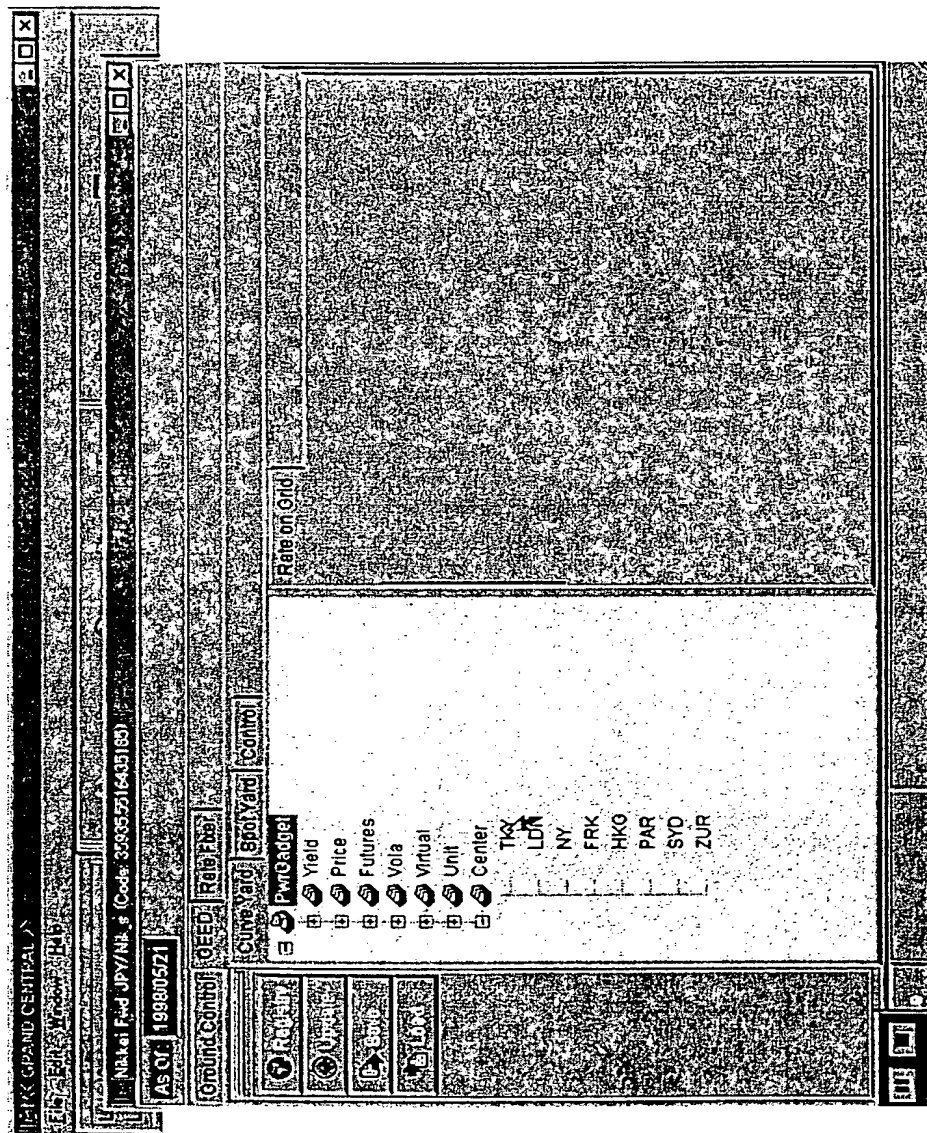


FIG. 42

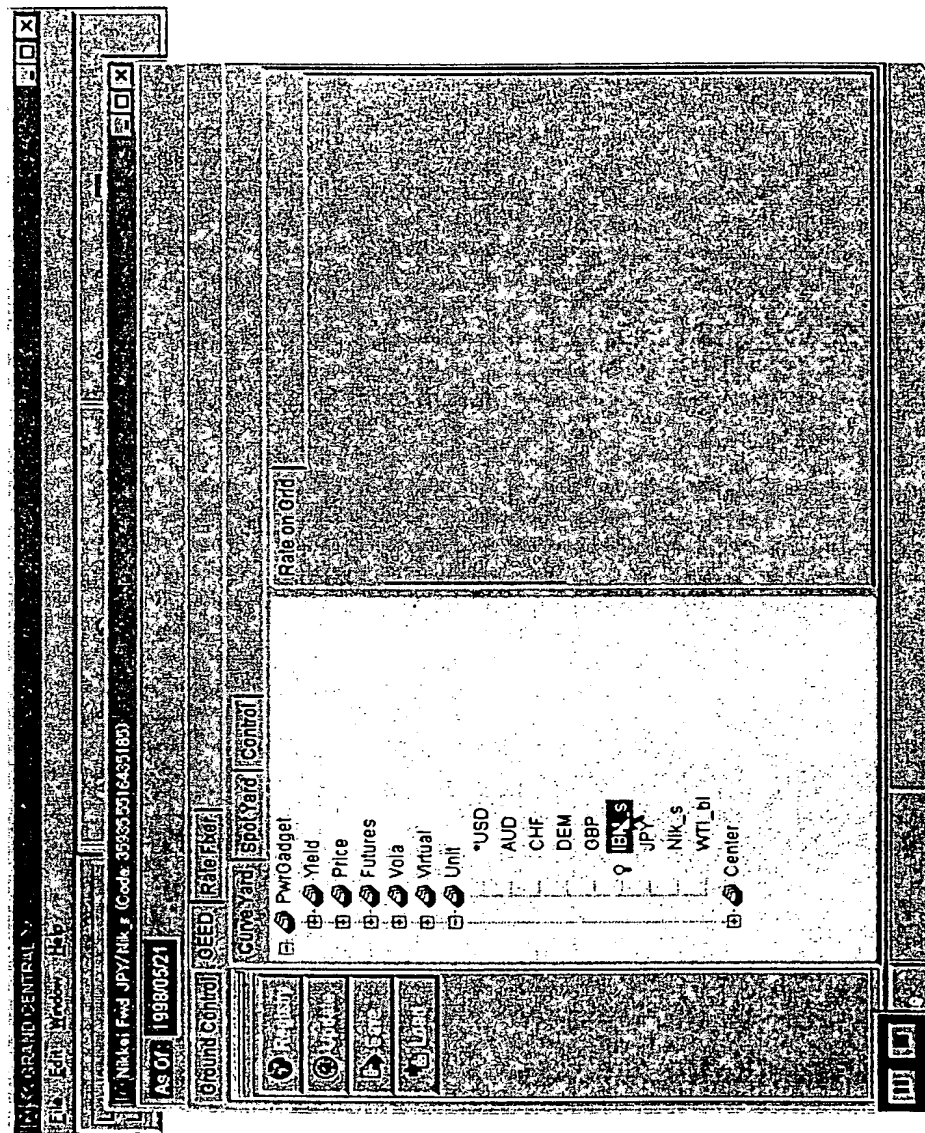


FIG. 43

FIG. 44

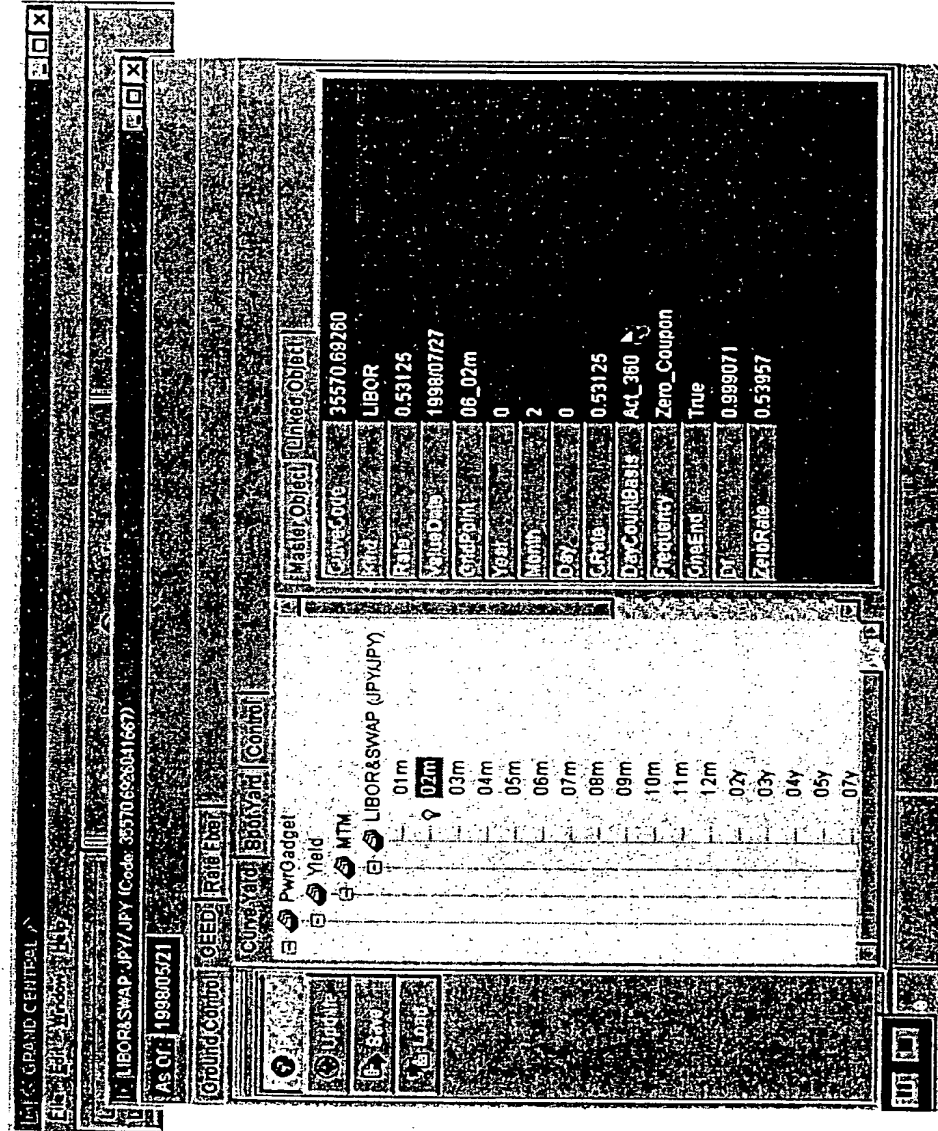


FIG. 45

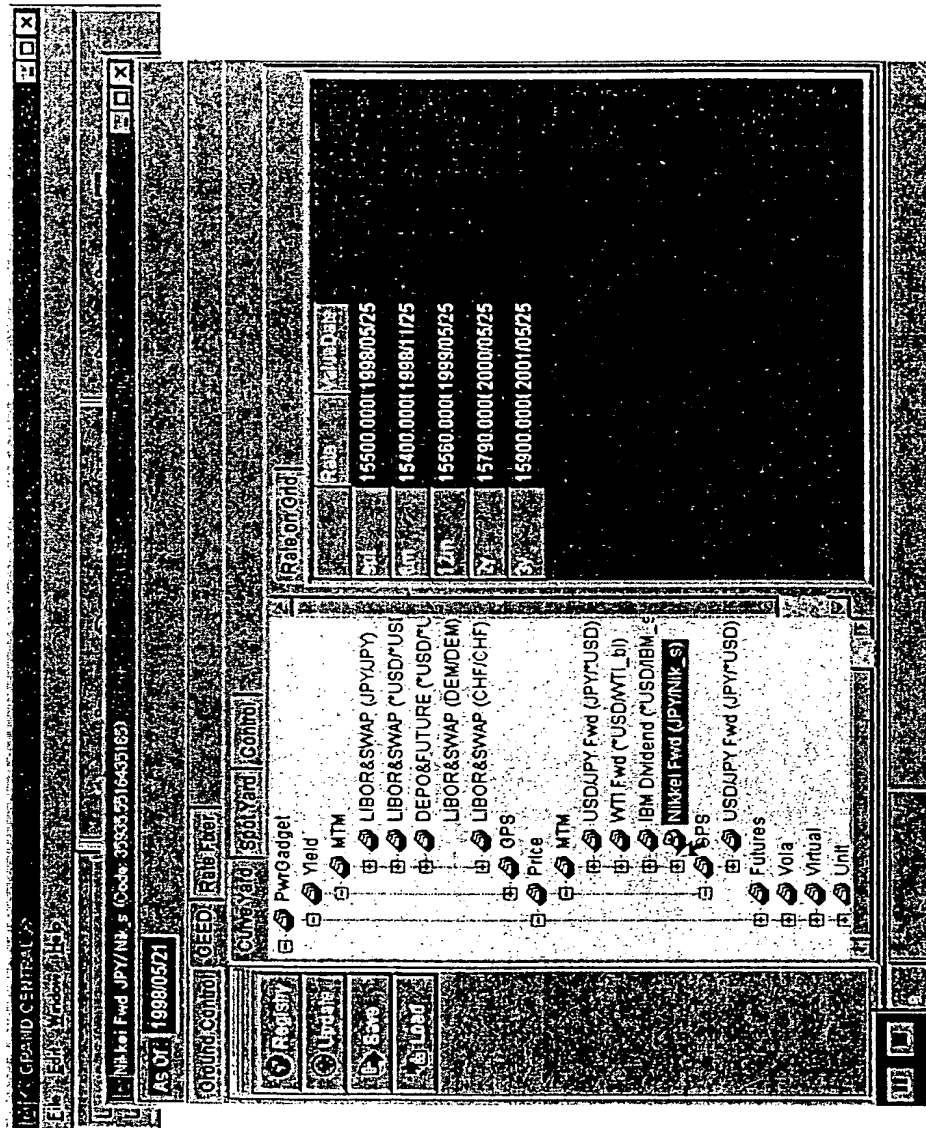


FIG. 46

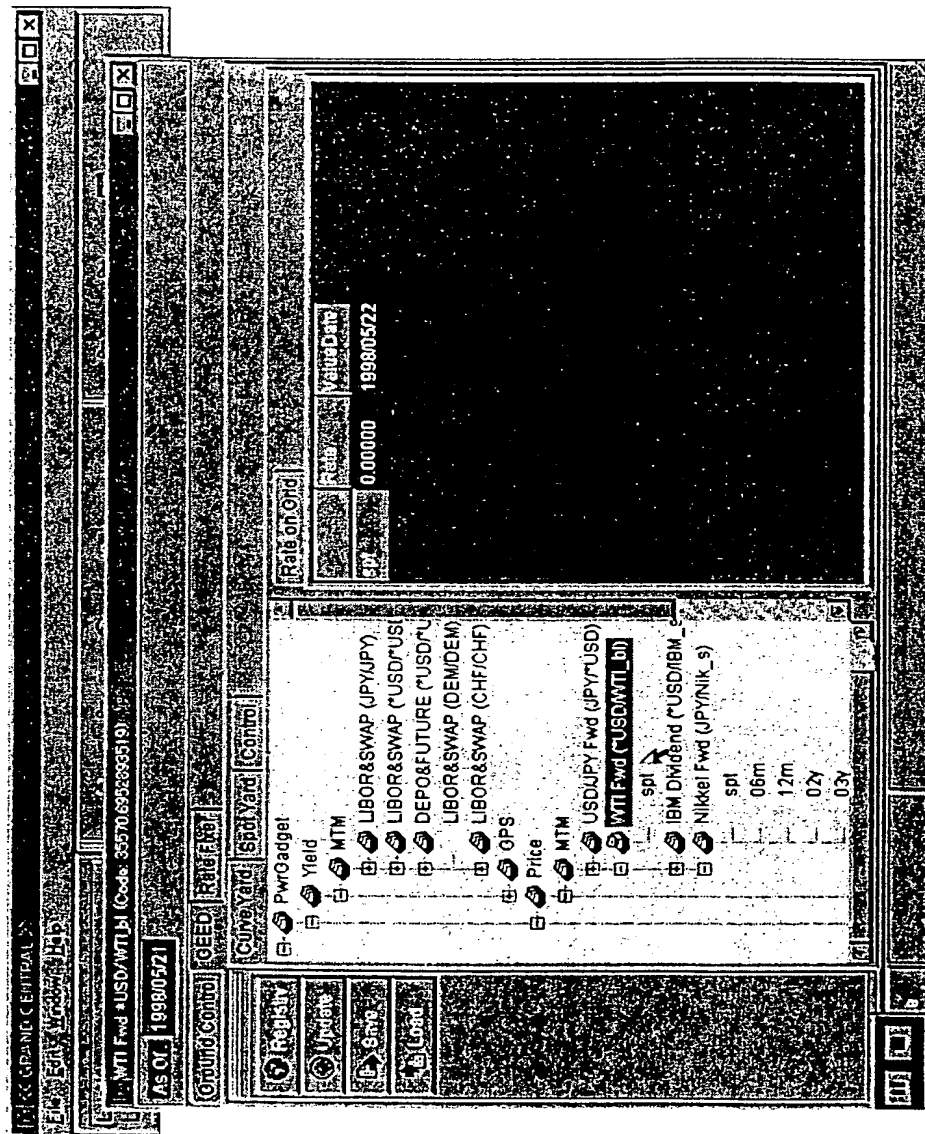


FIG. 47

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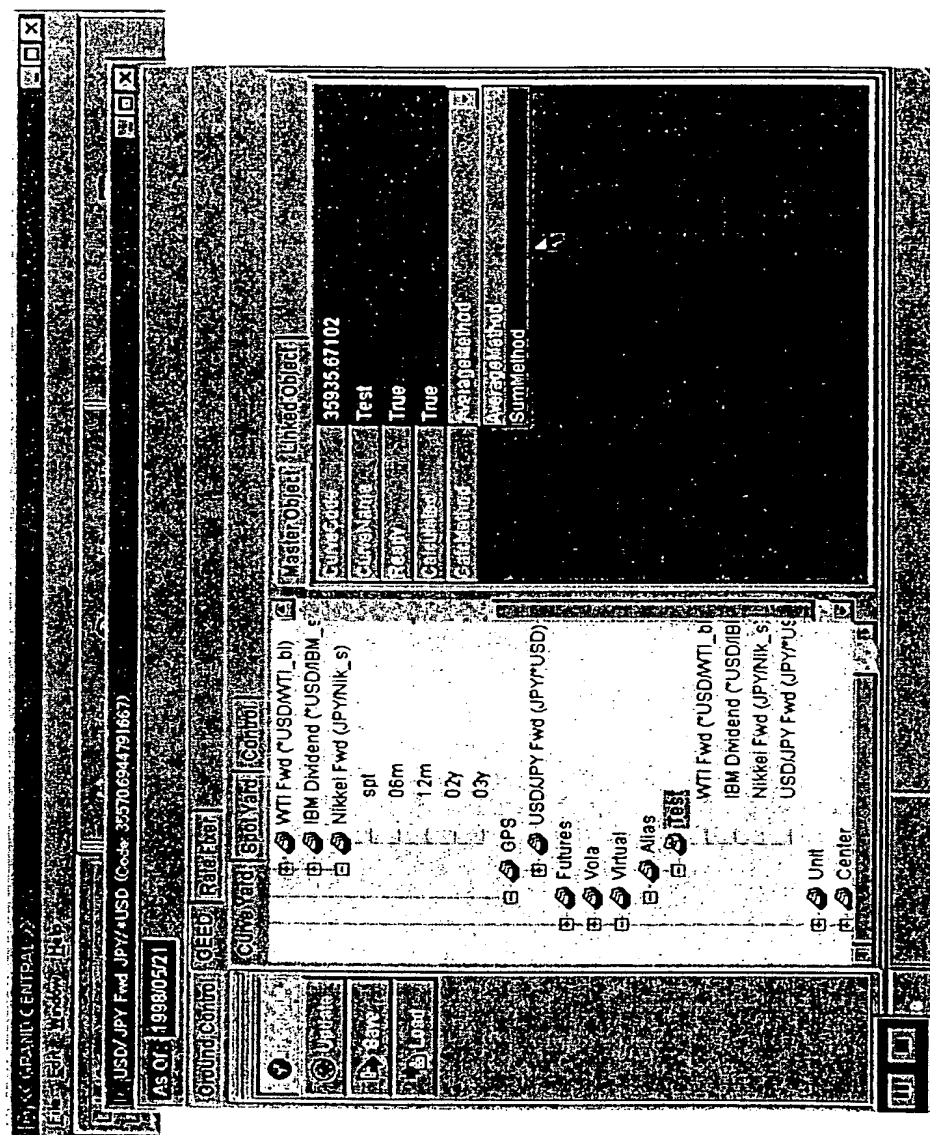
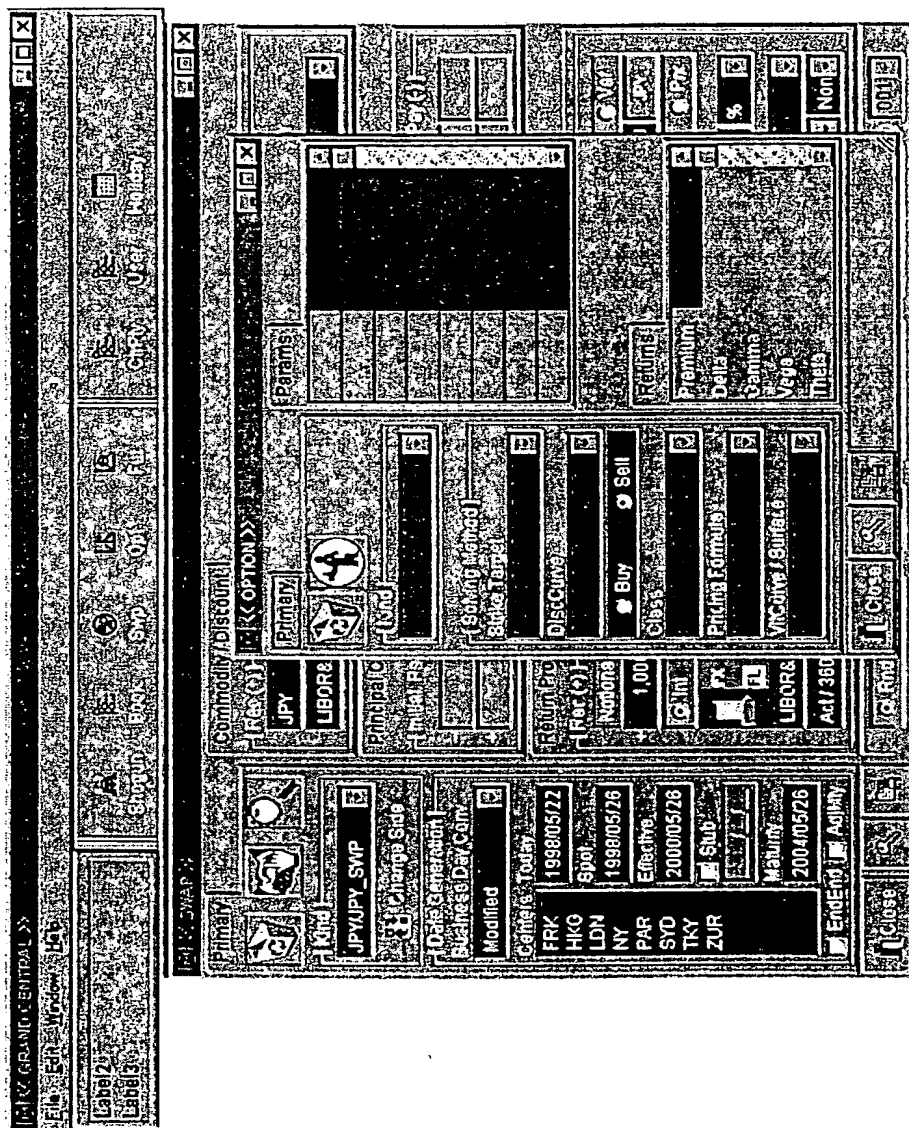


FIG. 48

0002 9810 7 26210N 1559 ATC

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FIG. 49





[illegible]

Label2 Label3		Label4 Label5		Label6 Label7		Label8 Label9		Label10 Label11		Label12 Label13		Label14 Label15		Label16 Label17		Label18 Label19		Label20 Label21		Label22 Label23		Label24 Label25		Label26 Label27		Label28 Label29		Label30 Label31		Label32 Label33		Label34 Label35		Label36 Label37		Label38 Label39		Label40 Label41		Label42 Label43		Label44 Label45		Label46 Label47		Label48 Label49		Label50 Label51		Label52 Label53		Label54 Label55		Label56 Label57		Label58 Label59		Label60 Label61		Label62 Label63		Label64 Label65		Label66 Label67		Label68 Label69		Label70 Label71		Label72 Label73		Label74 Label75		Label76 Label77		Label78 Label79		Label80 Label81		Label82 Label83		Label84 Label85		Label86 Label87		Label88 Label89		Label90 Label91		Label92 Label93		Label94 Label95		Label96 Label97		Label98 Label99		Label100 Label101		Label102 Label103		Label104 Label105		Label106 Label107		Label108 Label109		Label110 Label111		Label112 Label113		Label114 Label115		Label116 Label117		Label118 Label119		Label120 Label121		Label122 Label123		Label124 Label125		Label126 Label127		Label128 Label129		Label130 Label131		Label132 Label133		Label134 Label135		Label136 Label137		Label138 Label139		Label140 Label141		Label142 Label143		Label144 Label145		Label146 Label147		Label148 Label149		Label150 Label151		Label152 Label153		Label154 Label155		Label156 Label157		Label158 Label159		Label160 Label161		Label162 Label163		Label164 Label165		Label166 Label167		Label168 Label169		Label170 Label171		Label172 Label173		Label174 Label175		Label176 Label177		Label178 Label179		Label180 Label181		Label182 Label183		Label184 Label185		Label186 Label187		Label188 Label189		Label190 Label191		Label192 Label193		Label194 Label195		Label196 Label197		Label198 Label199		Label200 Label201		Label202 Label203		Label204 Label205		Label206 Label207		Label208 Label209		Label210 Label211		Label212 Label213		Label214 Label215		Label216 Label217		Label218 Label219		Label220 Label221		Label222 Label223		Label224 Label225		Label226 Label227		Label228 Label229		Label230 Label231		Label232 Label233		Label234 Label235		Label236 Label237		Label238 Label239		Label240 Label241		Label242 Label243		Label244 Label245		Label246 Label247		Label248 Label249		Label250 Label251		Label252 Label253		Label254 Label255		Label256 Label257		Label258 Label259		Label260 Label261			
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FIG. 52

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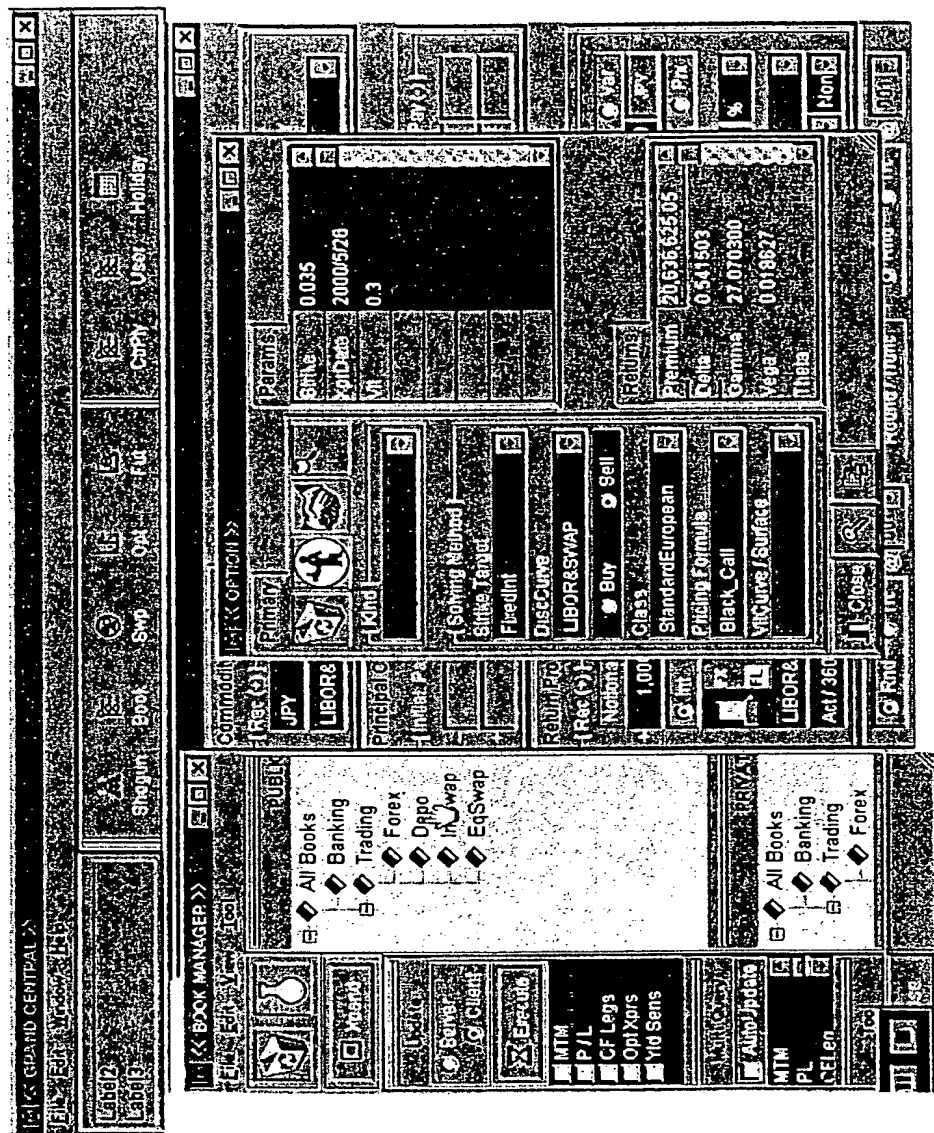


FIG. 53

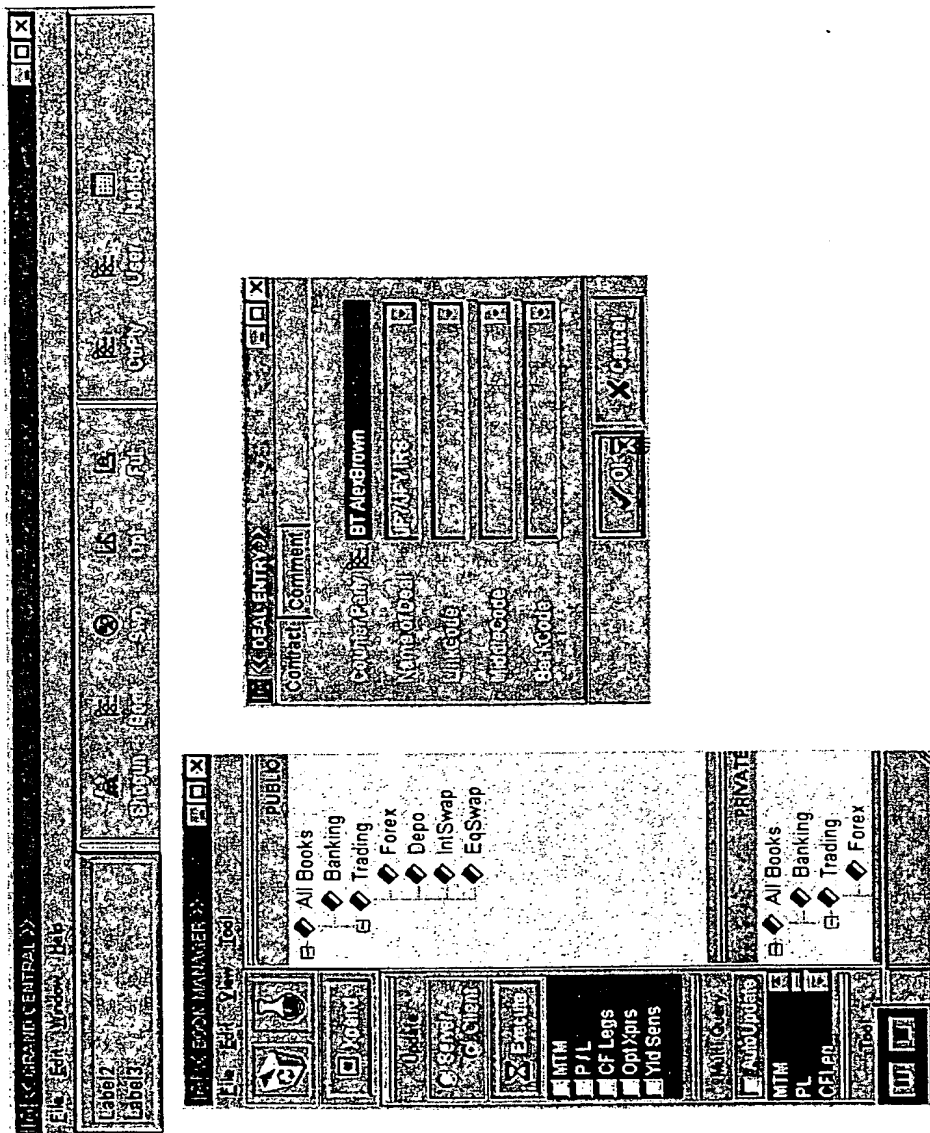


FIG. 54

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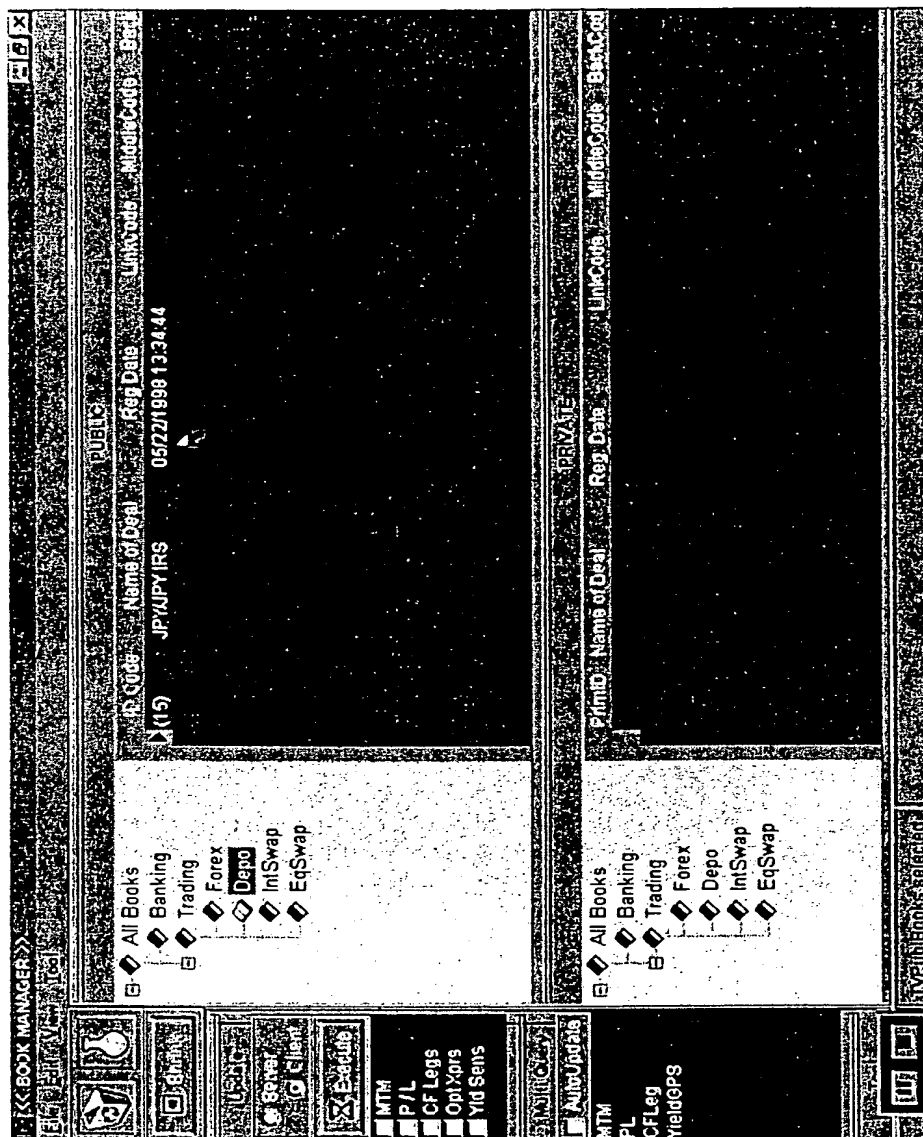


FIG. 55

005220*THE92460

FILE EDIT VIEW TOOL

LIBOR MANAGER

ViewOnly BaseUnit JPY Kind JPYJPY_SWP NPV 4,510,473.40 Arcual

Unit JPY DiscCurve LIBOR360 PriceCurve LIBOR360 PV

Notional Rec Index Int DayCount 1/360 OutAmnt Round 60.00b

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1	FL	DateFrom	DateTo	Days	PaymDate	IntRate	Margin	NotionalAmn							
2	1	2000/05/26	2000/11/27	185	2000/11/27	0.019326	0	1,000,000.00							
3	1	2000/11/27	2001/05/28	182	2001/05/28	0.023948	0	1,000,000.00							
4	1	2001/05/28	2001/11/26	182	2001/11/26	0.029305	0	1,000,000.00							
5	1	2001/11/26	2002/05/27	182	2002/05/27	0.034139	0	1,000,000.00							
6	1	2002/05/27	2002/11/26	183	2002/11/26	0.038019	0	1,000,000.00							
7	1	2002/11/26	2003/05/26	181	2003/05/26	0.043034	0	1,000,000.00							
8	1	2003/05/26	2003/11/26	184	2003/11/26	0.038894	0	1,000,000.00							
9	1	2003/11/26	2004/05/26	182	2004/05/26	0.04243	0	1,000,000.00							
10															
11															
12															

NotionalAmn 2,000,000.00
2,000,000.00
2,000,000.00
2,000,000.00

MTM PL CF Leg YieldGI

Close

FIG. 56

<div style="display: flex; justify-content: space-between; align-items: center;"> << SWAP >> <div> <div style="display: flex; align-items: center; gap: 5px;"> </div> <div> <div style="display: flex; justify-content: space-between;"> <div> Commodity / Discount [Rec (+)]: <input type="text"/> <input checked="" type="checkbox"/> CCY <input type="text"/> <input type="text"/> <input type="text"/> <input checked="" type="checkbox"/> CCY <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> </div> <div> <input type="radio"/> Cmtly <input type="radio"/> DiscCurve </div> </div> </div> </div> </div>																													
<div style="display: flex; justify-content: space-between;"> <div> Principal Cash Flows [Initial: Pay (-) / Final: Rec (+)] <table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td style="text-align: center;">-</td><td style="width: 100px;"></td><td style="text-align: center;">+</td><td style="width: 100px;"></td></tr> <tr><td style="text-align: center;">+</td><td></td><td style="text-align: center;">-</td><td></td></tr> </table> </div> <div> ExchangeRate <table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td style="width: 100px;"></td><td style="width: 100px;"></td></tr> <tr><td></td><td></td></tr> </table> </div> </div>	-		+		+		-						<div style="display: flex; justify-content: space-between;"> <div> Return Properties (1) [Rec (+)] Notional: <input type="radio"/> Fix <input type="radio"/> Var <input type="radio"/> Ref <table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td style="width: 100px;"></td><td style="width: 100px;"></td></tr> <tr><td></td><td></td></tr> </table> <input checked="" type="radio"/> Int <input type="radio"/> %chg <input type="radio"/> Pfx <div style="display: flex; align-items: center;"> <input type="checkbox"/> -FX <input type="checkbox"/> -FL </div> <table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td style="width: 100px;"></td><td style="width: 100px;"></td></tr> <tr><td></td><td></td></tr> </table> <input checked="" type="radio"/> Act / 365Fx <input type="radio"/> 6M* <input type="radio"/> Non <input type="radio"/> EndEnd <input type="checkbox"/> AdjMty </div> <div> Return Properties (2) Centers [Pay (-)] Notional: <input type="radio"/> Fix <input type="radio"/> Var <input type="radio"/> Ref <table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td style="width: 100px;"></td><td style="width: 100px;"></td></tr> <tr><td></td><td></td></tr> </table> <input checked="" type="radio"/> Int <input type="radio"/> %chg <input type="radio"/> Pfx <div style="display: flex; align-items: center;"> <input type="checkbox"/> -FX <input type="checkbox"/> -FL </div> <table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td style="width: 100px;"></td><td style="width: 100px;"></td></tr> <tr><td></td><td></td></tr> </table> <input type="radio"/> Act / 360 <input type="radio"/> 6M* <input type="radio"/> Non <input type="radio"/> Rnd <input checked="" type="radio"/> Trc @ 1 </div> </div>																
-		+																											
+		-																											
<div style="display: flex; justify-content: space-between;"> <div> Centers Today FRK 1998/06/24 HKG Spot LDN Effective NY PAR SYD TKY Stub ZUR Maturity <input type="checkbox"/> EndEnd <input type="checkbox"/> AdjMty </div> <div> Date Generation Business Day Conv Modified <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> </div> </div>	<div style="display: flex; justify-content: space-between;"> <div> Round / Trunc <input type="radio"/> Rnd <input checked="" type="radio"/> Trc @ 1 </div> <div> <input type="radio"/> Rnd <input checked="" type="radio"/> Trc @ 1 </div> </div>																												